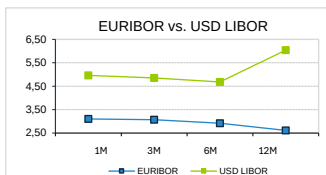


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

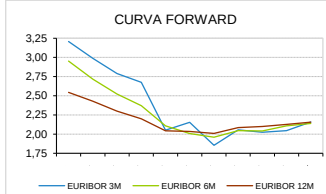
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1020	0	-26	1M	4,9602	0	-35	4,8245	0,9100
3M	3,0720	-1	-33	3M	4,8537	0	-42	4,7025	0,7475
6M	2,9200	-5	-28	6M	4,6821	-1	-45	4,5235	0,6400
12M	2,6140	-6	-24	12M	6,0414	8	31	4,2294	0,6000

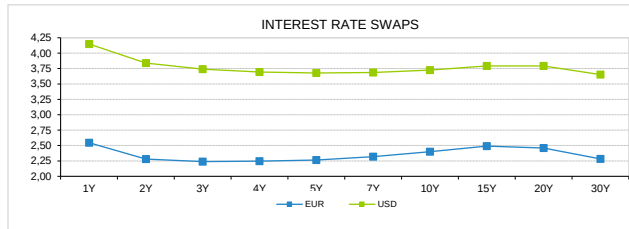


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5458	-4	-20	2,0060	2,2690	2,4307
2Y	2,2793	-3	-6	2,0811	2,3079	2,4621
3Y	2,2392	-3	-1	2,1430	2,3477	2,4960
4Y	2,2465	-4	0	2,1916	2,3831	2,5235
5Y	2,2655	-4	1	2,2372	2,4171	2,5484
7Y	2,3190	-4	1	2,3154	2,4760	2,5970
10Y	2,3995	-5	0	2,4108	2,5466	2,6268
15Y	2,4915	-4	-1	2,4910	2,5442	2,5418
20Y	2,4598	-5	-2	2,4376	2,4435	2,4085
30Y	2,2831	-5	-4	2,2540	2,2362	2,1910

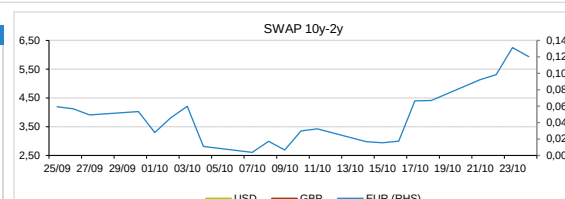
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,40
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



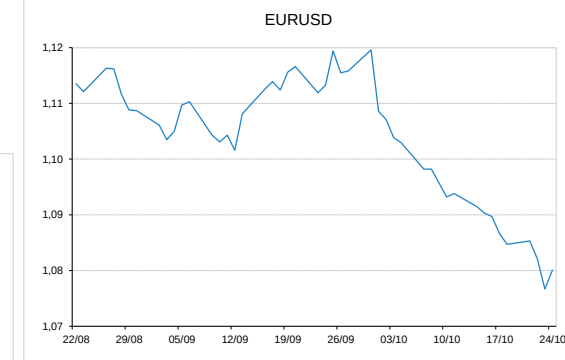
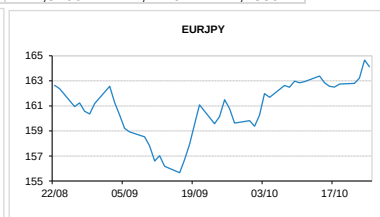
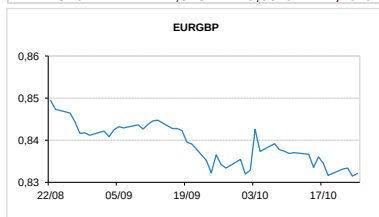
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1486	-4	40	3,5170	3,5500	3,6840
2Y	3,8380	-5	52	3,5260	3,5770	3,7090
3Y	3,7395	-6	53	3,5335	3,6110	3,7330
4Y	3,6948	-6	52	3,5500	3,6400	3,7570
5Y	3,6790	-6	51	3,5750	3,6670	3,7780
7Y	3,6862	-5	48	3,6230	3,7150	3,8230
10Y	3,7240	-5	45	3,6900	3,7790	3,8640
15Y	3,7913	-5	42	3,7590	3,8050	3,8460
20Y	3,7931	-5	40	3,7500	3,7530	3,7480
30Y	3,6518	-5	38	3,6000	3,5650	3,5210



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,51	-0,45	0,04	OT 2Y	2,126	-0,03	-4,00
JETFUEL	716,00	-2,25	25,75	OT 5Y	2,214	-0,05	3,40
DIESEL	666,00	-4,25	2,00	OT 10Y	2,693	-0,05	-1,90
COBRE	9.503,00	-61,50	-27,00	BUND 10Y	2,243	-5,77	15,20
ZINCO	3.198,36	44,20	319,80	SCHATZ 2Y	2,390	-3,20	10,60
OURO	2.729,39	13,83	72,29	T-NOTE 10Y	4,576	-3,50	40,60
TRIGO	577,75	-0,75	-0,25	T-NOTE 2Y	4,295	-4,64	59,70
LICENÇA C02	66,75	1,86	2,88	GILT 10Y	4,493	2,43	39,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0801	0,32%	-2,98%	1,0846	1,0896	1,1000
EUR/GBP	0,8321	-0,07%	0,01%	0,8356	0,8396	0,8480
EUR/JPY	164,12	0,33%	-2,43%	164,11	164,10	164,08
EUR/CHF	0,9362	-0,22%	0,71%	0,9304	0,9256	0,9174
EUR/BRL	6,1606	-0,44%	-0,99%	6,2559	6,3722	6,6726
EUR/PLN	4,3452	0,00%	-2,10%	4,3766	4,4119	4,4830


FIXINGS CONTRA USD e EUR

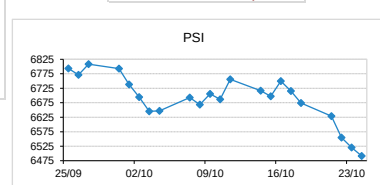
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0801	0,8321	164,12	0,9362	11,4352	7,4595	1,4968	1,63091	6,1606	11,8461
USD	0,9260	-	0,7716	151,92	0,8661	10,5810	6,9072	1,3850	1,5077	5,7022	10,9711

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,956	-1,86	7,74
BCP	0,423	-1,81	54,23
CORT. AMORIM	8,450	-1,40	-7,55
CTT	4,200	-0,94	20,34
EDP	3,746	0,56	-17,76
EDP R	12,940	-1,37	-30,15
GALP	16,460	-0,42	23,39
GREENVOLT	8,310	3,10	1,59
J MARTINS	16,620	1,90	-27,86
MOTA ENGIL	2,500	-0,32	-36,87
NAVIGATOR	3,586	-0,88	1,07
NOS	3,640	1,11	13,75
REN	2,325	-1,06	0,00
SEMAPA	14,660	-1,74	9,40
SONAE SGPS	0,911	-0,44	0,72
IBERSOL	7,200	1,69	7,78

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	3,10
J MARTINS	1,90
IBERSOL	1,69
NOS	1,11
EDP	0,56
EDP R	-1,37
CORT. AMORI	-1,40
SEMAPA	-1,74
BCP	-1,81
ALTRI	-1,86



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.491,26	-0,45%	1,48%	6.993,53	6.017,65
CAC40	7.503,28	0,08%	-0,53%	8.259,19	6.784,62
ESTX 50 PR	4.935,45	0,26%	9,16%	5.121,71	4.006,64
XTRA DAX	19.443,00	0,34%	16,07%	19.674,68	14.655,08
S&P 500	5.802,56	0,09%	21,65%	5.878,46	4.103,78
IBEX 35	11.839,80	-0,21%	17,20%	12.037,90	8.879,30
NIKKEI 225	38.143,29	0,10%	13,98%	42.426,77	30.538,29

