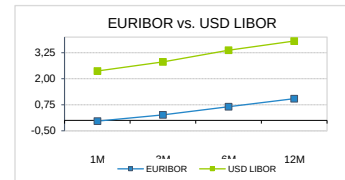


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

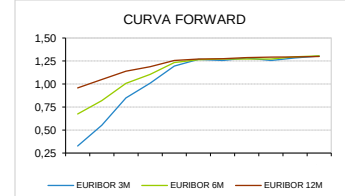
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,0350	3	50	1M	2,3723	3	72	1,5448	-0,2000
3M	0,2670	3	48	3M	2,8059	1	57	1,8285	0,0200
6M	0,6600	3	44	6M	3,3707	2	51	2,2312	0,2900
12M	1,0440	3	2	12M	3,8120	1	24	2,5818	-0,7000

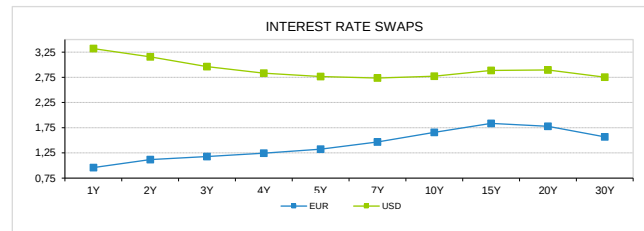


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9590	-9	-1	1,2786	1,4605	1,7990
2Y	1,1180	-15	-51	1,2907	1,5455	1,8510
3Y	1,1790	-16	-67	1,3480	1,6285	1,9060
4Y	1,2450	-16	-73	1,4190	1,6960	1,9610
5Y	1,3240	-16	-76	1,4890	1,7600	2,0140
7Y	1,4678	-13	-76	1,6220	1,8780	2,1030
10Y	1,6565	-10	-75	1,7929	2,0020	2,1280
15Y	1,8360	-9	-72	1,9080	1,9645	1,9580
20Y	1,7797	-7	-67	1,8067	1,8120	1,7790
30Y	1,5674	-7	-59	1,5760	1,5550	1,5080

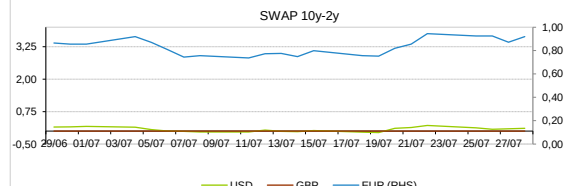
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,50
EUA	2,50
Reino Unido	1,25
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	1,35
Índia	4,50



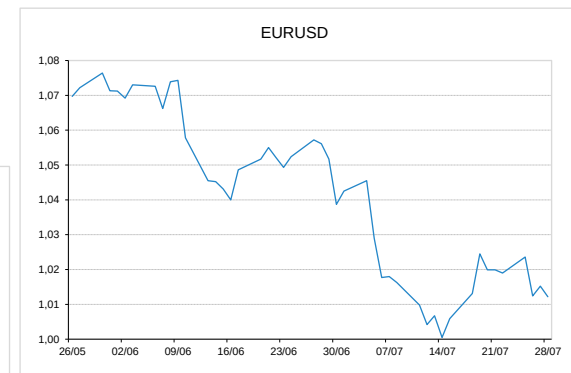
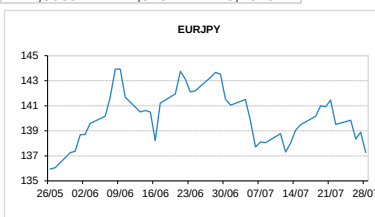
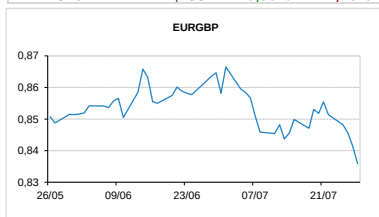
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3203	-8	-3	2,9322	2,4307	2,5890
2Y	3,1565	-10	-28	2,7369	2,4430	2,6190
3Y	2,9614	-10	-39	2,6349	2,4610	2,6610
4Y	2,8313	-11	-47	2,5983	2,5230	2,7191
5Y	2,7665	-11	-50	2,5630	2,5910	2,7776
7Y	2,7359	-10	-50	2,6323	2,6360	2,8410
10Y	2,7719	-10	-48	2,7205	2,7600	2,9300
15Y	2,8854	-8	-41	2,8199	2,8430	2,9130
20Y	2,8963	-8	-36	2,8220	2,7900	2,8050
30Y	2,7541	-6	-28	2,6600	2,6060	2,5575



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	107,65	1,03	-6,15	OT 2Y	0,540	-0,17	-0,50
JETFUEL	1.158,00	24,75	-216,28	OT 5Y	1,107	-0,19	18,60
DIESEL	1.141,00	41,75	-198,75	OT 10Y	1,916	-0,15	29,90
COBRE	7.654,50	100,50	-780,50	BUND 10Y	0,162	-13,08	15,80
ZINCO	3.120,00	12,00	-214,00	SCHATZ 2Y	0,836	-15,08	-0,20
OURO	1.753,98	19,79	-66,03	T-NOTE 10Y	3,504	-5,17	15,60
TRIGO	809,00	18,75	-127,00	T-NOTE 2Y	3,257	-8,47	13,10
LICENÇA C02	78,68	2,54	-8,72	GILT 10Y	1,963	-9,88	-8,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0122	-0,30%	-4,16%	1,0189	1,0268	1,0394
EUR/GBP	0,83586	0,66%	3,31%	0,8395	0,8437	0,8518
EUR/JPY	137,26	1,19%	4,67%	137,26	137,25	137,25
EUR/CHF	0,9724	0,68%	3,57%	0,9719	0,9710	0,9693
EUR/BRL	5,2987	0,92%	4,63%	5,4676	5,6325	5,9435
EUR/PLN	4,7582	0,59%	-1,26%	4,8669	4,9704	5,1620

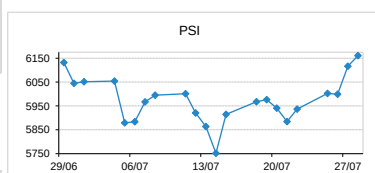

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0122	0,8359	137,26	0,9724	10,4150	7,4433	1,3043	1,45768	5,2987	9,9290
USD	0,9847	-	0,8244	134,55	0,9564	10,2539	7,3297	1,2855	1,4353	5,2199	9,7838

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,465	0,54	54,82
BCP	0,148	-2,06	4,76
CORT. AMORIM	10,340	0,98	-8,33
CTT	3,245	0,62	-28,76
EDP	4,925	1,17	1,92
EDP R	25,210	4,65	15,11
GALP	9,970	-1,29	17,02
J MARTINS	23,000	1,95	14,43
MOTA ENGIL	1,218	-0,16	-4,55
NAVIGATOR	4,110	-0,72	22,69
NOS	3,708	-0,05	8,74
REN	2,770	0,36	8,84
SEMAPA	14,120	0,86	20,68
SONAE SGPS	1,139	0,00	13,56
GREENVOLT	8,900	0,79	43,31

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	4,65
J MARTINS	1,95
EDP	1,17
CORT. AMORI	0,98
SEMAPA	0,86
NOS	-0,05
MOTA ENGIL	-0,16
NAVIGATOR	-0,72
GALP	-1,29
BCP	-2,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.160,72	0,72%	10,62%	6.370,78	5.026,90
CAC40	6.339,21	1,30%	-11,38%	7.384,86	5.756,38
ESTX 50 PR	3.652,20	1,23%	-15,03%	4.415,23	3.357,06
XTRA DAX	13.282,11	0,88%	-16,39%	16.290,19	12.390,95
S&P 500	4.049,69	0,65%	-15,03%	4.818,62	3.636,87
IBEX 35	8.084,90	-0,49%	-7,22%	9.198,10	7.287,70
NIKKEI 225	27.815,48	0,36%	-3,39%	30.795,78	24.681,74

