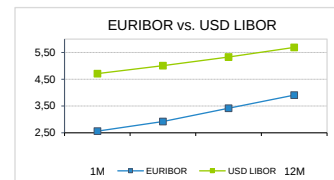


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

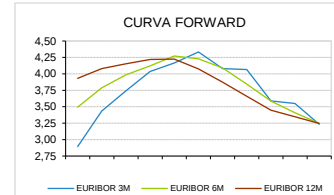
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,5620	5	20	1M	4,7113	0	12	4,0423	1,0650
3M	2,9200	5	32	3M	5,0080	2	16	4,2000	1,3850
6M	3,4180	6	39	6M	5,3280	1	19	4,4012	1,4800
12M	3,9080	5	47	12M	5,6906	0	29	4,6188	1,9500

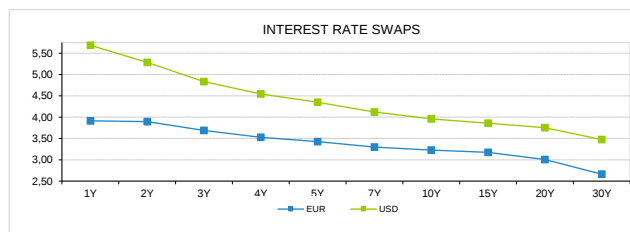


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9140	5	52	3,8762	3,0230	2,9555
2Y	3,8970	1	59	3,5675	2,9991	2,9561
3Y	3,6878	-1	56	3,3910	2,9860	2,9672
4Y	3,5285	-3	50	3,2910	2,9760	2,9847
5Y	3,4245	-4	45	3,2284	2,9810	3,0060
7Y	3,2987	-5	39	3,1590	3,0030	3,0350
10Y	3,2284	-6	32	3,1390	3,0315	3,0200
15Y	3,1730	-6	29	3,0850	2,9250	2,8230
20Y	3,0052	-5	30	2,9060	2,7320	2,6140
30Y	2,6634	-5	27	2,5730	2,4250	2,3190

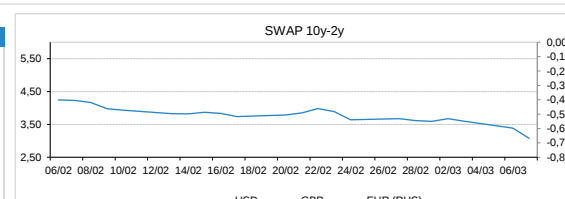
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,6861	10	42	4,8265	3,5820	3,4615
2Y	5,2826	8	55	4,3489	3,5430	3,4800
3Y	4,8330	5	54	4,1030	3,5150	3,4710
4Y	4,5430	3	50	3,9560	3,5110	3,4730
5Y	4,3480	2	45	3,8670	3,5020	3,4954
7Y	4,1222	1	38	3,7647	3,5076	3,5110
10Y	3,9602	-1	30	3,7000	3,5380	3,5230
15Y	3,8590	-2	24	3,6644	3,5111	3,4730
20Y	3,7546	-2	18	3,5720	3,4189	3,3200
30Y	3,4748	-3	13	3,3120	3,1487	3,0550

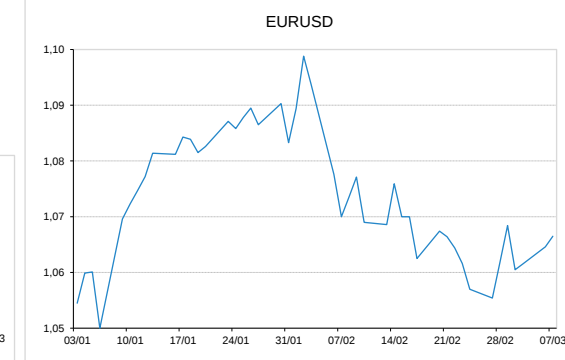
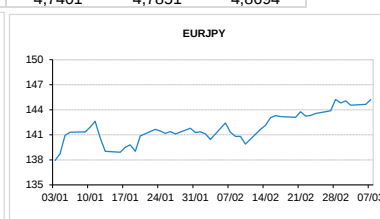


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,04	-2,14	0,67	OT 2Y	3,278	-0,02	70,20
JETFUEL	898,68	-5,79	31,40	OT 5Y	3,299	-0,05	65,40
DIESEL	866,89	-4,00	52,53	OT 10Y	3,558	-0,05	52,20
COBRE	8.950,00	-63,00	49,00	BUND 10Y	2,441	-3,18	51,40
ZINCO	3.044,25	-44,75	-93,25	SCHATZ 2Y	3,652	1,53	74,20
OURO	1.820,87	-26,00	-52,23	T-NOTE 10Y	4,612	-0,37	45,80
TRIGO	699,50	4,25	-61,75	T-NOTE 2Y	5,186	6,59	81,20
LICENÇA C02	96,41	3,43	6,12	GILT 10Y	3,994	-0,98	70,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0665	0,18%	-0,33%	1,0723	1,0775	1,0871
EUR/GBP	0,88968	-0,38%	0,42%	0,8926	0,8949	0,8991
EUR/JPY	145,21	-0,39%	-2,69%	145,20	145,18	145,15
EUR/CHF	0,9950	-0,07%	-0,60%	0,9907	0,9857	0,9769
EUR/BRL	5,4914	0,32%	1,68%	5,6149	5,7325	5,9355
EUR/PLN	4,6892	0,06%	1,33%	4,7401	4,7851	4,8694



FIXINGS CONTRA USD e EUR

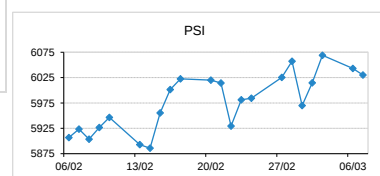
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0665	0,8897	145,21	0,9950	11,3101	7,4428	1,4520	1,6015	5,4914	11,2757
USD	0,9449	-	0,8422	136,795	0,9405	10,6746	7,0325	1,3724	1,5137	5,1989	10,6446

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,660	0,34	-6,89
BCP	0,228	-0,18	55,46
CORT. AMORIM	9,800	-0,81	12,39
CTT	3,735	-1,45	21,27
EDP	4,777	0,34	2,60
EDP R	20,410	0,59	-0,83
GALP	10,780	-2,13	-14,51
GREENVOLT	7,180	0,84	-7,95
J MARTINS	19,550	0,05	-3,12
MOTA ENGIL	1,594	-0,62	36,24
NAVIGATOR	3,318	-0,54	-3,94
NOS	4,182	-0,05	10,52
REN	2,570	0,19	1,98
SEMAPA	14,160	-0,70	14,56
SONAE SGPS	1,039	0,39	11,12

MAIORES GANHOS/PERDAS

Título	Variação %
GREENVOLT	0,84
EDP R	0,59
SONAE SGPS	0,39
ALTRI	0,34
EDP	0,34
MOTA ENGIL	-0,62
SEMAPA	-0,70
CORT. AMORI	-0,81
CTT	-1,45
GALP	-2,13



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.030,11	-0,22%	5,31%	6.370,78	5.128,86
CAC40	7.339,27	-0,46%	13,37%	7.401,15	5.628,42
ESTX 50 PR	4.278,96	-0,81%	12,79%	4.324,27	3.249,57
XTRA DAX	15.559,53	-0,60%	11,75%	15.706,37	11.862,84
S&P 500	4.007,92	-1,03%	4,36%	4.637,30	3.491,58
IBEX 35	9.409,00	-1,07%	14,34%	9.528,30	7.189,60
NIKKEI 225	28.309,16	0,25%	8,49%	29.222,77	24.681,74

