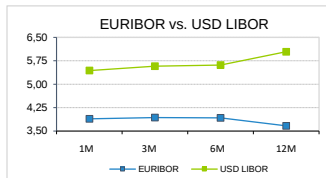


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

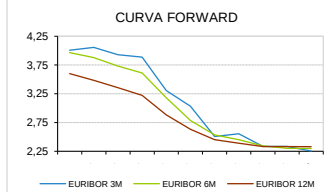
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8930	1	2	1M	5,4370	0	-2	5,1917	1,6875
3M	3,9320	1	0	3M	5,5777	3	-1	5,2071	1,7049
6M	3,9220	2	1	6M	5,6148	9	-1	5,1740	1,6525
12M	3,6670	3	8	12M	6,0414	8	31	4,9608	1,6150

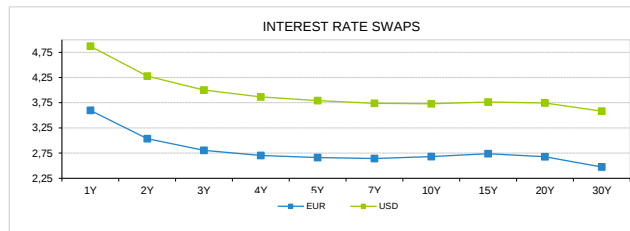


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5980	0	5	2,4580	2,3900	2,5600
2Y	3,0365	-1	11	2,3920	2,4350	2,5980
3Y	2,8060	-1	12	2,3900	2,4767	2,6350
4Y	2,7050	-2	13	2,4130	2,5150	2,6680
5Y	2,6615	-2	12	2,4410	2,5520	2,7010
7Y	2,6445	-2	11	2,5040	2,6180	2,7550
10Y	2,6800	-2	10	2,5955	2,7020	2,7865
15Y	2,7390	-1	10	2,6660	2,6915	2,6870
20Y	2,6793	-1	9	2,5986	2,5798	2,5450
30Y	2,4750	-1	8	2,4005	2,3690	2,3260

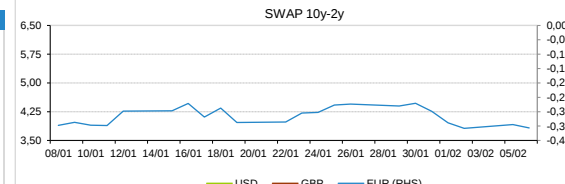
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



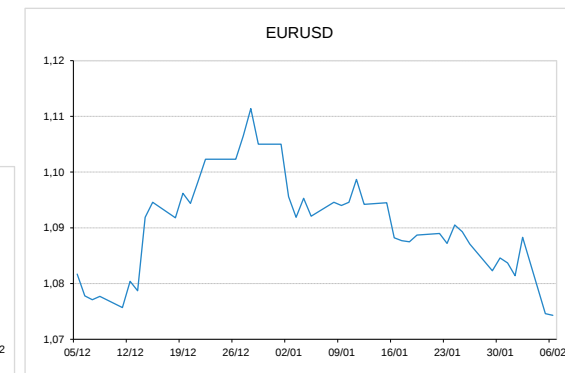
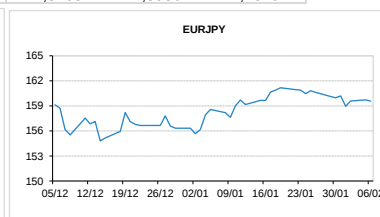
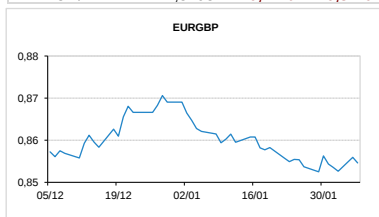
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8721	-4	6	3,6450	3,4650	3,5660
2Y	4,2786	-4	11	3,5220	3,4660	3,5860
3Y	4,0026	-4	13	3,5030	3,4980	3,6100
4Y	3,8647	-5	13	3,4950	3,5240	3,6360
5Y	3,7914	-5	13	3,5080	3,5490	3,6560
7Y	3,7380	-5	13	3,5410	3,5970	3,7010
10Y	3,7294	-5	12	3,5990	3,6620	3,7460
15Y	3,7634	-4	12	3,6650	3,6930	3,7260
20Y	3,7464	-4	12	3,6560	3,6425	3,6220
30Y	3,5834	-4	12	3,4910	3,4440	3,3930



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,72	0,73	0,18	OT 2Y	2,470	-0,01	-22,30
JETFUEL	872,00	0,50	17,00	OT 5Y	2,542	-0,02	9,40
DIESEL	835,75	3,00	55,75	OT 10Y	3,096	-0,01	28,80
COBRE	8.374,50	-122,50	-103,50	BUND 10Y	2,157	-3,09	16,60
ZINCO	2.417,75	-31,99	-143,75	SCHATZ 2Y	2,978	-2,00	21,20
OURO	2.037,65	11,96	-7,80	T-NOTE 10Y	4,594	-4,62	6,40
TRIGO	593,50	3,25	-22,50	T-NOTE 2Y	4,715	-4,08	11,60
LICENÇA C02	63,69	1,02	-12,66	GILT 10Y	4,167	-11,12	24,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0743	-0,03%	-1,85%	1,0783	1,0825	1,0918
EUR/GBP	0,8546	0,16%	0,81%	0,8574	0,8606	0,8681
EUR/JPY	159,56	0,10%	-0,86%	159,54	159,53	159,50
EUR/CHF	0,9356	-0,03%	-0,73%	0,9302	0,9251	0,9168
EUR/BRL	5,3283	0,45%	0,23%	5,3971	5,4710	5,6189
EUR/PLN	4,3493	-0,21%	-0,37%	4,3705	4,3950	4,4579


FIXINGS CONTRA USD e EUR

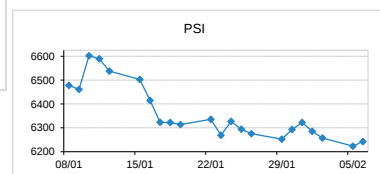
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0743	0,8546	159,56	0,9356	11,3232	7,4600	1,4517	1,65005	5,3283	11,4169
USD	0,9308	-	0,795	148,08	0,8705	10,5602	6,9432	1,3523	1,5354	4,9568	10,6439

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,524	1,53	-1,65
BCP	0,260	0,54	-5,21
CORT. AMORIM	9,200	0,55	0,66
CTT	3,705	0,00	6,16
EDP	3,956	-1,88	-13,15
EDP R	14,360	-1,74	-22,48
GALP	14,460	2,34	8,40
GREENVOLT	8,090	0,00	-1,10
J MARTINS	22,540	-0,09	-2,17
MOTA ENGIL	5,240	0,77	32,32
NAVIGATOR	3,766	1,07	6,14
NOS	3,178	0,38	-0,69
REN	2,220	-0,45	-4,52
SEMAPA	13,880	0,58	3,58
SONAE SGPS	0,897	0,84	-0,83
IBERSOL	6,660	-0,30	-0,30

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	2,34
ALTRI	1,53
NAVIGATOR	1,07
SONAE SGPS	0,84
MOTA ENGIL	0,77
J MARTINS	-0,09
IBERSOL	-0,30
REN	-0,45
EDP R	-1,74
EDP	-1,88



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.242,68	0,31%	-2,40%	6.665,15	5.591,09
CAC40	7.640,64	0,67%	1,29%	7.702,95	6.773,82
ESTX 50 PR	4.691,19	0,77%	3,75%	4.692,44	3.980,94
XTRA DAX	17.042,19	0,82%	1,73%	17.049,52	14.458,39
S&P 500	4.947,30	0,09%	3,72%	4.975,29	3.808,86
IBEX 35	10.010,80	0,70%	-0,90%	10.301,30	8.501,20
NIKKEI 225	36.160,66	-0,53%	8,06%	36.984,51	26.632,92

