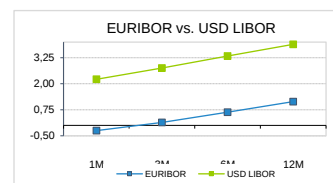


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

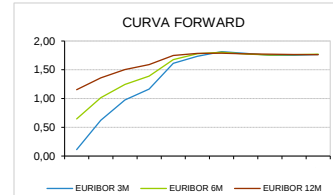
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,2520	1	26	1M	2,2136	5	59	1,4486	-0,2000
3M	0,1450	2	31	3M	2,7590	3	64	1,7763	-0,0150
6M	0,6320	0	34	6M	3,3339	4	52	2,2291	0,3100
12M	1,1420	-2	3	12M	3,8930	2	27	2,6819	-0,7000

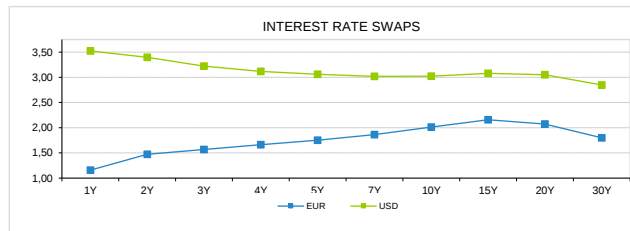


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1584	4	7	1,7890	1,9530	2,1470
2Y	1,4737	5	-35	1,7780	2,0300	2,1690
3Y	1,5690	2	-50	1,8370	2,0680	2,2190
4Y	1,6640	2	-54	1,9030	2,0980	2,2600
5Y	1,7525	1	-55	1,9557	2,1410	2,3030
7Y	1,8635	-1	-55	2,0310	2,2210	2,3822
10Y	2,0140	-3	-54	2,1590	2,3210	2,3960
15Y	2,1580	-3	-50	2,2335	2,2570	2,2040
20Y	2,0728	-4	-49	2,1000	2,0690	1,9912
30Y	1,8000	-5	-52	1,8020	1,7550	1,6840

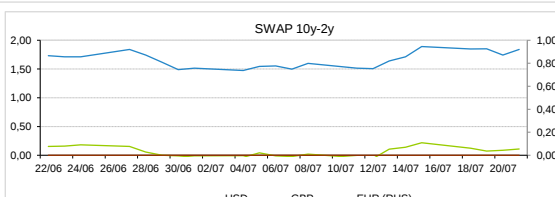
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,50
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	1,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5229	-4	9	3,2131	2,7720	2,8690
2Y	3,3958	-8	-20	3,0163	2,7855	2,8840
3Y	3,2210	-9	-30	2,9387	2,8130	2,8840
4Y	3,1162	-9	-34	2,9140	2,8350	2,9441
5Y	3,0606	-9	-35	2,8925	2,8395	2,9813
7Y	3,0197	-9	-34	2,8810	2,9025	3,0170
10Y	3,0230	-8	-32	2,9580	2,9999	3,0670
15Y	3,0802	-7	-29	3,0220	3,0140	3,0220
20Y	3,0510	-6	-26	2,9770	2,9461	2,8870
30Y	2,8475	-6	-22	2,7827	2,6942	2,6274

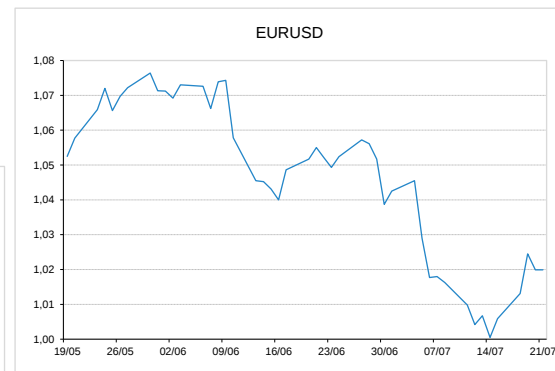
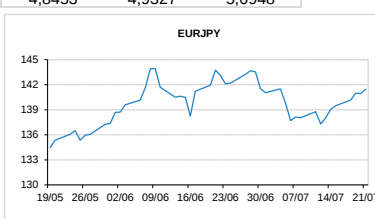


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	103,97	-2,95	-7,80	OT 2Y	0,987	0,04	-0,50
JETFUEL	1.135,23	-9,27	-317,52	OT 5Y	1,674	0,01	18,60
DIESEL	1.096,25	-20,75	-295,10	OT 10Y	2,395	0,00	29,90
COBRE	7.330,50	100,50	-1.599,50	BUND 10Y	0,634	-4,50	15,80
ZINCO	3.069,00	67,50	-455,75	SCHATZ 2Y	1,259	1,90	-0,20
OURO	1.711,99	15,41	-120,99	T-NOTE 10Y	3,766	-7,53	15,60
TRIGO	823,50	4,00	-163,75	T-NOTE 2Y	3,549	-9,12	13,10
LICENÇA C02	78,15	-0,69	-6,58	GILT 10Y	2,197	-9,59	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0199	0,00%	-3,33%	1,0267	1,0344	1,0464
EUR/GBP	0,85545	-0,43%	0,54%	0,8592	0,8632	0,8708
EUR/JPY	141,46	-0,38%	1,62%	141,46	141,45	141,44
EUR/CHF	0,9890	-0,03%	2,89%	0,9885	0,9872	0,9850
EUR/BRL	5,6112	-0,73%	-3,73%	5,7870	5,9604	6,2892
EUR/PLN	4,7536	0,40%	-2,47%	4,8453	4,9327	5,0948



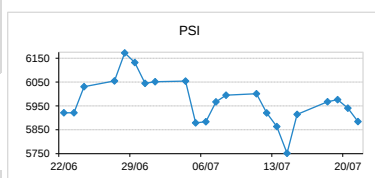
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0199	0,8555	141,46	0,9890	10,4355	7,4446	1,3150	1,4796	5,6112	10,1800
USD	0,9811	-	0,837	137,835	0,9695	10,2240	7,3030	1,2890	1,4499	5,4855	9,9750

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,050	-1,06	44,88
BCP	0,147	0,27	4,61
CORT. AMORIM	10,000	-0,79	-11,35
CTT	3,255	1,56	-28,54
EDP	4,628	-1,20	-4,22
EDP R	23,160	-3,14	5,75
GALP	9,682	-2,08	13,64
J MARTINS	21,200	0,66	5,47
MOTA ENGIL	1,220	-0,33	-4,39
NAVIGATOR	4,060	1,15	21,19
NOS	3,726	0,16	9,27
REN	2,640	-2,22	3,73
SEMAPA	13,760	0,15	17,61
SONAE SGPS	1,110	-1,60	10,67
GREENVOLT	7,560	-1,95	21,74

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	1,56
NAVIGATOR	1,15
J MARTINS	0,66
BCP	0,27
NOS	0,16
SONAE SGPS	-1,60
GREENVOLT	-1,95
GALP	-2,08
REN	-2,22
EDP R	-3,14



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	5.884,58	-0,94%	5,66%	6.370,78	4.915,30
CAC40	6.201,11	0,27%	-13,31%	7.384,86	5.756,38
ESTX 50 PR	3.596,51	0,31%	-16,33%	4.415,23	3.357,06
XTRA DAX	13.246,64	-0,27%	-16,61%	16.290,19	12.390,95
S&P 500	3.969,41	0,25%	-16,71%	4.818,62	3.636,87
IBEX 35	7.993,10	-0,45%	-8,27%	9.198,10	7.287,70
NIKKEI 225	27.803,00	0,44%	-3,43%	30.795,78	24.681,74

