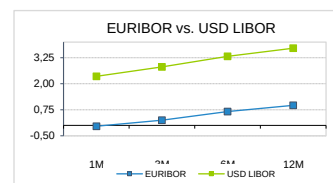


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

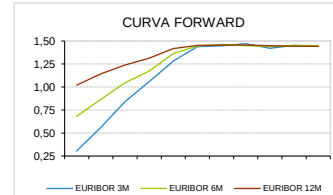
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,0400	1	47	1M	2,3573	-1	56	1,6152	-0,2000
3M	0,2520	-1	43	3M	2,8070	0	51	1,8481	0,0500
6M	0,6670	2	43	6M	3,3134	-6	41	2,1751	0,3400
12M	0,9630	4	0	12M	3,7077	-3	14	2,4547	-0,7000

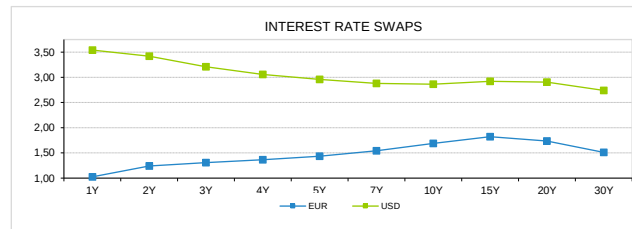


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0251	4	20	1,4570	1,5515	1,8010
2Y	1,2409	7	-11	1,4528	1,6278	1,8360
3Y	1,3085	7	-22	1,4850	1,6890	1,8830
4Y	1,3656	6	-29	1,5400	1,7320	1,9250
5Y	1,4350	6	-34	1,5903	1,7790	1,9646
7Y	1,5425	4	-41	1,6820	1,8660	2,0320
10Y	1,6890	3	-51	1,8090	1,9595	2,0411
15Y	1,8220	2	-56	1,8780	1,8970	1,8580
20Y	1,7370	1	-58	1,7537	1,7309	1,6790
30Y	1,5120	0	-54	1,5130	1,4760	1,4240

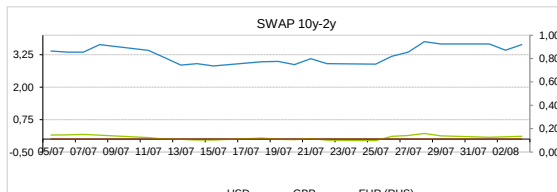
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,50
EUA	2,50
Reino Unido	1,25
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	1,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5410	8	32	3,2277	2,5746	2,6010
2Y	3,4193	10	29	2,9989	2,5440	2,6360
3Y	3,2098	9	24	2,8593	2,5670	2,6460
4Y	3,0560	8	12	2,7820	2,5910	2,6825
5Y	2,9598	6	5	2,7480	2,6040	2,7612
7Y	2,8807	5	-3	2,7280	2,6740	2,8080
10Y	2,8649	4	-10	2,7775	2,7973	2,8760
15Y	2,9223	3	-14	2,8530	2,8310	2,8655
20Y	2,9062	2	-15	2,8330	2,7730	2,7600
30Y	2,7401	1	-13	2,6595	2,5780	2,5260

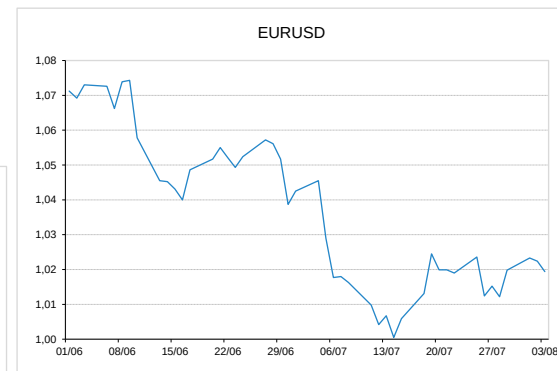
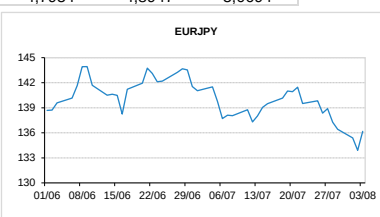
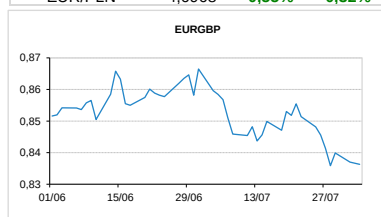


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	98,69	-1,85	-9,11	OT 2Y	0,565	0,00	-0,50
JETFUEL	1,067,21	-20,42	-222,54	OT 5Y	1,135	0,05	18,60
DIESEL	1,027,21	-17,91	-230,04	OT 10Y	1,917	0,03	29,90
COBRE	7,755,00	-13,00	-241,50	BUND 10Y	0,229	8,51	15,80
ZINCO	3,392,00	-24,00	342,75	SCHATZ 2Y	0,966	9,43	-0,20
OURO	1,757,70	-2,70	-53,73	T-NOTE 10Y	3,622	3,53	15,60
TRIGO	762,00	-12,75	-84,00	T-NOTE 2Y	3,512	6,53	13,10
LICENÇA C02	83,76	1,81	-1,82	GILT 10Y	2,020	6,64	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0194	-0,29%	-2,50%	1,0263	1,0343	1,0478
EUR/GBP	0,83629	0,04%	2,79%	0,8401	0,8443	0,8524
EUR/JPY	136,18	-1,67%	3,91%	136,18	136,17	136,16
EUR/CHF	0,9772	-0,39%	2,53%	0,9766	0,9758	0,9742
EUR/BRL	5,3537	0,26%	3,79%	5,5215	5,6841	5,9914
EUR/PLN	4,6968	0,55%	0,32%	4,7954	4,8947	5,0694



FIXINGS CONTRA USD e EUR

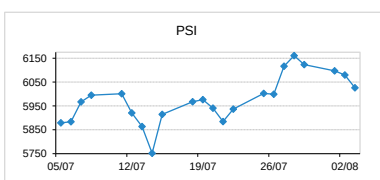
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0194	0,8363	136,18	0,9772	10,3808	7,4433	1,3050	1,46399	5,3537	9,8707
USD	0,9872	-	0,8256	134,39	0,9643	10,2469	7,3471	1,2882	1,4464	5,3013	9,7485

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,215	-0,48	24,89
BCP	0,143	-0,42	1,56
CORT. AMORIM	10,480	1,16	-7,09
CTT	3,340	1,06	-26,67
EDP	4,903	-0,99	1,47
EDP R	24,700	-3,89	12,79
GALP	10,100	1,16	18,54
J MARTINS	22,400	-0,88	11,44
MOTA ENGIL	1,198	-0,17	-6,11
NAVIGATOR	3,928	-0,36	17,25
NOS	3,680	-0,49	7,92
REN	2,765	-1,43	8,64
SEMAPA	14,020	0,43	19,83
SONAE SGPS	1,059	-1,40	5,58
GREENVOLT	8,990	-0,11	44,76

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,16
CORT. AMORI	1,16
CTT	1,06
SEMAPA	0,43
J MARTINS	-0,88
EDP	-0,99
SONAE SGPS	-1,40
REN	-1,43
EDP R	-3,89



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.025,77	-0,88%	8,19%	6.370,78	5.057,40
CAC40	6.474,15	1,00%	-9,49%	7.384,86	5.756,38
ESTX 50 PR	3.732,98	1,31%	-13,15%	4.415,23	3.357,06
XTRA DAX	13.582,76	0,99%	-14,49%	16.290,19	12.390,95
S&P 500	4.135,35	1,07%	-13,24%	4.818,62	3.636,87
IBEX 35	8.152,90	0,69%	-6,44%	9.198,10	7.287,70
NIKKEI 225	27.741,90	0,53%	-3,65%	30.795,78	24.681,74

