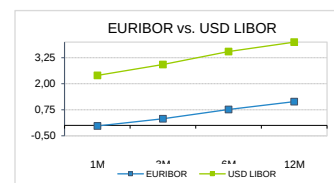


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

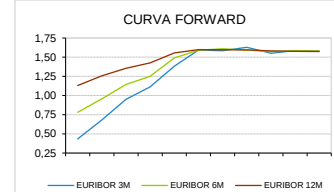
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,0270	0	37	1M	2,4004	2	50	1,6900	-0,2000
3M	0,3210	0	39	3M	2,9227	0	50	1,9973	0,0700
6M	0,7640	-1	40	6M	3,5466	0	50	2,3941	0,3550
12M	1,1410	-1	17	12M	3,9981	1	35	2,7723	-0,7000

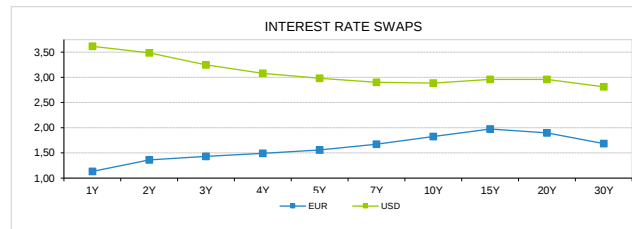


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1320	0	26	1,5970	1,6780	1,9439
2Y	1,3629	4	11	1,5851	1,7491	1,9790
3Y	1,4300	4	4	1,6135	1,8140	2,0230
4Y	1,4905	5	-3	1,6650	1,8625	2,0700
5Y	1,5575	5	-11	1,7190	1,9100	2,1153
7Y	1,6720	6	-18	1,8130	2,0070	2,1940
10Y	1,8241	7	-26	1,9520	2,1140	2,2130
15Y	1,9743	6	-33	2,0365	2,0640	2,0350
20Y	1,8997	6	-35	1,9190	1,9020	1,8550
30Y	1,6842	7	-31	1,6850	1,6545	1,6065

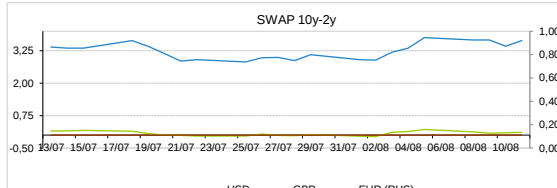
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,50
EUA	2,50
Reino Unido	1,75
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,85
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6156	-2	23	3,2934	2,5600	2,6545
2Y	3,4856	0	16	3,0159	2,5551	2,6490
3Y	3,2472	0	7	2,8683	2,5650	2,5870
4Y	3,0800	1	-2	2,7879	2,6138	2,7332
5Y	2,9813	2	-9	2,6680	2,6386	2,7796
7Y	2,9008	4	-16	2,7499	2,6065	2,7645
10Y	2,8871	6	-19	2,8209	2,8398	2,8945
15Y	2,9604	7	-19	2,8055	2,7910	2,8375
20Y	2,9581	8	-18	2,7980	2,8190	2,7745
30Y	2,8125	8	-11	2,6465	2,5720	2,5255

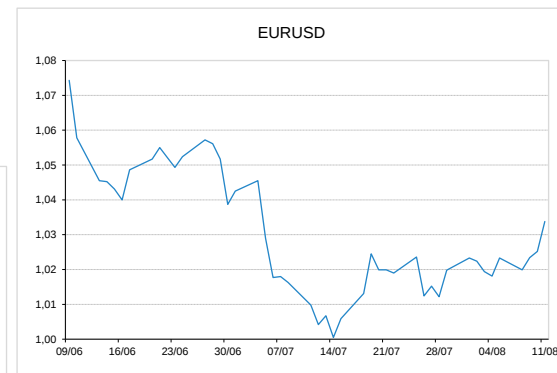
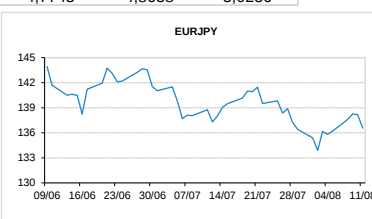


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	98,88	1,48	-4,77	OT 2Y	0,567	-0,02	-0,50
JETFUEL	1,065,50	22,49	-103,02	OT 5Y	1,204	0,04	18,60
DIESEL	1,027,02	20,51	-120,50	OT 10Y	1,960	0,05	29,90
COBRE	8,077,50	102,50	280,00	BUND 10Y	0,326	8,75	15,80
ZINCO	3,706,75	42,75	583,25	SCHATZ 2Y	1,020	3,31	-0,20
OURO	1,790,99	-1,39	57,03	T-NOTE 10Y	3,656	2,86	15,60
TRIGO	829,75	13,50	-42,75	T-NOTE 2Y	3,524	-2,38	13,10
LICENÇA C02	87,01	1,09	2,65	GILT 10Y	2,153	10,98	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0338	0,84%	2,38%	1,0406	1,0488	1,0623
EUR/GBP	0,84575	0,04%	-0,04%	0,8496	0,8540	0,8624
EUR/JPY	136,57	1,16%	1,61%	136,57	136,56	136,55
EUR/CHF	0,9710	0,01%	1,68%	0,9701	0,9690	0,9669
EUR/BRL	5,3155	-1,32%	1,59%	5,4775	5,6410	5,9314
EUR/PLN	4,6817	-0,11%	2,54%	4,7743	4,8638	5,0256



FIXINGS CONTRA USD e EUR

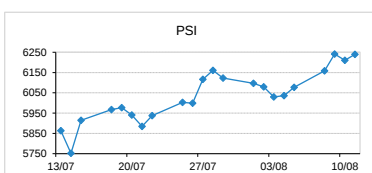
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0338	0,8458	136,57	0,9710	10,3786	7,4386	1,3179	1,45224	5,3155	9,8182
USD	0,9667	-	0,8179	132,59	0,9393	10,0215	7,1907	1,2744	1,4039	5,1375	9,4940

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,635	-1,57	34,94
BCP	0,157	3,23	11,21
CORT. AMORIM	10,440	-0,19	-7,45
CTT	3,430	0,44	-24,70
EDP	5,056	-0,43	4,64
EDP R	26,010	-0,54	18,77
GALP	10,885	3,52	27,76
J MARTINS	22,500	0,18	11,94
MOTA ENGIL	1,240	1,81	-2,82
NAVIGATOR	4,088	-0,54	22,03
NOS	3,748	0,11	9,91
REN	2,755	0,00	8,25
SEMAPA	14,500	-0,82	23,93
SONAE SGPS	1,041	0,00	3,79
GREENVOLT	9,560	-1,34	53,94

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	3,52
BCP	3,23
MOTA ENGIL	1,81
CTT	0,44
J MARTINS	0,18
NAVIGATOR	-0,54
EDP R	-0,54
SEMAPA	-0,82
GREENVOLT	-1,34
ALTRI	-1,57



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.239,25	0,47%	12,03%	6.370,78	5.135,62
CAC40	6.544,67	0,33%	-8,50%	7.384,86	5.756,38
ESTX 50 PR	3.757,05	0,21%	-12,59%	4.415,23	3.357,06
XTRA DAX	13.694,51	-0,05%	-13,79%	16.290,19	12.390,95
S&P 500	4.230,37	0,50%	-11,22%	4.818,62	3.636,87
IBEX 35	8.381,80	0,35%	-3,81%	9.198,10	7.287,70
NIKKEI 225	27.819,33	-0,65%	-3,38%	30.795,78	24.681,74

