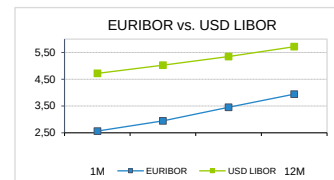


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

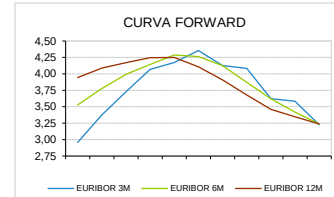
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,5650	0	18	1M	4,7190	1	14	4,0605	1,0150
3M	2,9440	2	34	3M	5,0257	2	18	4,2008	1,3950
6M	3,4510	3	40	6M	5,3461	2	21	4,4095	1,5400
12M	3,9440	4	49	12M	5,7167	3	28	4,6418	2,0300

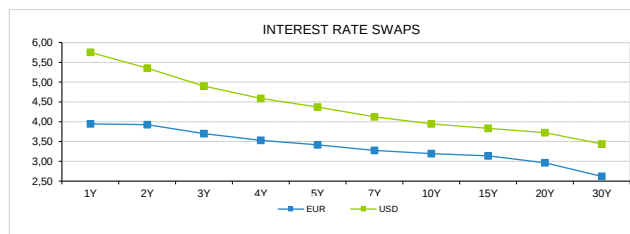


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9446	3	53	3,9060	2,9885	2,8960
2Y	3,9249	3	62	3,5775	2,9480	2,8900
3Y	3,7007	1	58	3,3840	2,9360	2,9020
4Y	3,5307	0	52	3,2720	2,9230	2,9185
5Y	3,4152	0	47	3,2020	2,9235	2,9400
7Y	3,2761	-2	39	3,1230	2,9420	2,9730
10Y	3,1940	-3	31	3,0940	2,9720	2,9630
15Y	3,1370	-3	27	3,0390	2,8720	2,7690
20Y	2,9657	-5	25	2,8590	2,6780	2,5600
30Y	2,6197	-4	24	2,5250	2,3690	2,2650

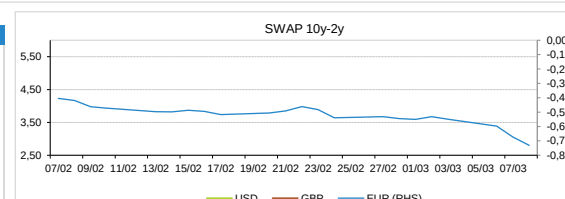
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	3,00
EUA	4,75
Reino Unido	4,00
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	3,60
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,7528	3	50	4,9289	3,5881	3,3225
2Y	5,3530	2	64	4,4301	3,5018	3,4187
3Y	4,8983	1	64	4,1579	3,4443	3,4146
4Y	4,5879	0	59	3,9270	3,4280	3,4226
5Y	4,3726	0	52	3,8817	3,4245	3,4337
7Y	4,1243	-1	44	3,7594	3,4330	3,4576
10Y	3,9449	-3	35	3,6990	3,4902	3,4790
15Y	3,8311	-3	27	3,6157	3,4435	3,4200
20Y	3,7251	-3	21	3,5342	3,3472	3,2694
30Y	3,4387	-3	14	3,2764	3,0825	2,9898

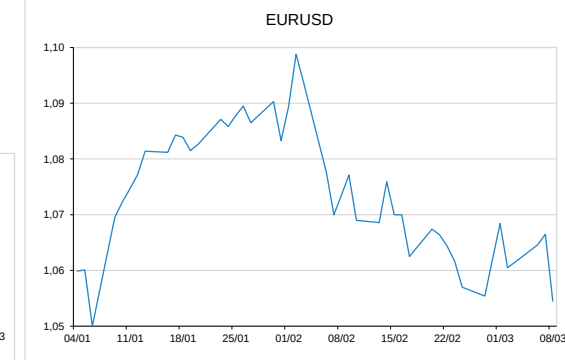
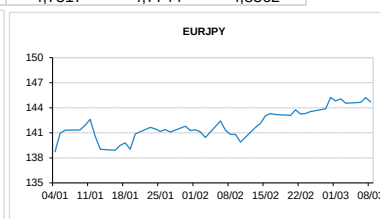
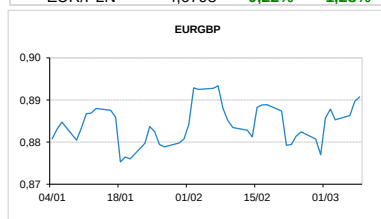


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,64	-0,65	-2,06	OT 2Y	3,270	-0,02	62,60
JETFUEL	869,43	-29,25	-41,99	OT 5Y	3,268	-0,04	52,30
DIESEL	838,61	-28,28	-19,22	OT 10Y	3,508	-0,06	37,20
COBRE	8.732,50	-157,00	-161,50	BUND 10Y	2,393	-4,99	38,80
ZINCO	2.964,75	-79,50	-178,25	SCHATZ 2Y	3,670	2,30	70,00
OURO	1.818,80	5,34	-56,69	T-NOTE 10Y	4,600	-2,03	34,20
TRIGO	690,25	-7,75	-84,75	T-NOTE 2Y	5,252	1,65	70,80
LICENÇA C02	97,80	2,11	7,52	GILT 10Y	3,906	-8,40	42,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0545	-1,13%	-1,77%	1,0605	1,0657	1,0755
EUR/GBP	0,89074	-0,12%	-0,31%	0,8938	0,8959	0,9000
EUR/JPY	144,7	0,35%	-2,69%	144,69	144,67	144,64
EUR/CHF	0,9913	0,25%	-0,47%	0,9869	0,9823	0,9738
EUR/BRL	5,4096	1,23%	2,98%	5,5289	5,6410	5,8320
EUR/PLN	4,6798	0,22%	1,28%	4,7317	4,7744	4,8562



FIXINGS CONTRA USD e EUR

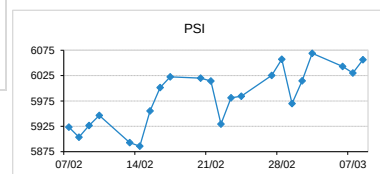
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0545	0,8907	144,70	0,9913	11,2850	7,4414	1,4538	1,59794	5,4096	11,2323
USD	0,9476	-	0,8448	136,9	0,9404	10,6778	7,0514	1,3791	1,5134	5,1198	10,6250

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,764	2,23	-4,82
BCP	0,230	0,88	56,83
CORT. AMORIM	9,870	0,71	13,19
CTT	3,760	0,67	22,08
EDP	4,721	-1,17	1,40
EDP R	20,290	-0,59	-1,41
GALP	10,900	1,11	-13,56
GREENVOLT	7,210	0,42	-7,56
J MARTINS	19,670	0,61	-2,53
MOTA ENGIL	1,618	1,51	38,29
NAVIGATOR	3,372	1,63	-2,37
NOS	4,292	2,63	13,42
REN	2,525	-1,75	0,20
SEMAPA	14,160	0,00	14,56
SONAE SGPS	1,051	1,15	12,41

MAIORES GANHOS/PERDAS

Título	Variação %
NOS	2,63
ALTRI	2,23
NAVIGATOR	1,63
MOTA ENGIL	1,51
SONAE SGPS	1,15
EDP R	-0,59
EDP	-1,17
REN	-1,75



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.056,29	0,43%	5,77%	6.370,78	5.128,86
CAC40	7.324,76	-0,20%	13,15%	7.401,15	5.628,42
ESTX 50 PR	4.288,45	0,22%	13,04%	4.324,27	3.249,57
XTRA DAX	15.631,87	0,46%	12,27%	15.706,37	11.862,84
S&P 500	3.982,26	-0,09%	3,73%	4.637,30	3.491,58
IBEX 35	9.474,40	0,67%	15,13%	9.528,30	7.189,60
NIKKEI 225	28.444,19	0,48%	9,00%	29.222,77	24.681,74

