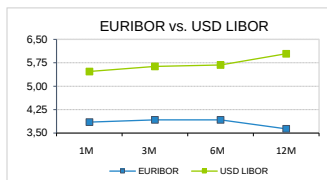


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

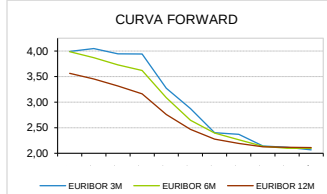
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8530	-1	3	1M	5,4724	0	3	5,1975	1,7000
3M	3,9230	-2	-6	3M	5,6320	1	0	5,2228	1,8100
6M	3,9220	2	-14	6M	5,6795	3	-11	5,1872	1,7250
12M	3,6350	2	-36	12M	6,0414	8	31	4,9193	1,7250

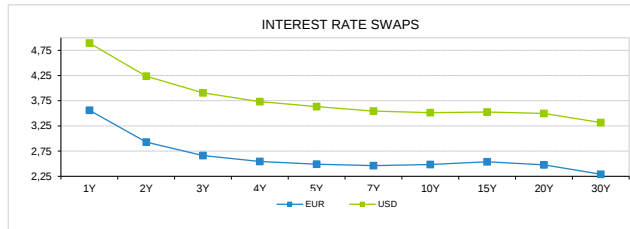


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5613	-1	-40	2,2810	2,1700	2,3490
2Y	2,9300	-3	-57	2,1985	2,2148	2,3840
3Y	2,6630	-4	-59	2,1850	2,2680	2,4170
4Y	2,5440	-5	-59	2,2040	2,2980	2,4500
5Y	2,4904	-5	-59	2,2360	2,3358	2,4815
7Y	2,4615	-5	-58	2,2930	2,4070	2,5420
10Y	2,4855	-6	-59	2,3820	2,4820	2,5660
15Y	2,5380	-6	-59	2,4515	2,4740	2,4745
20Y	2,4785	-6	-58	2,3914	2,3739	2,3448
30Y	2,2915	-6	-53	2,2205	2,1880	2,1520

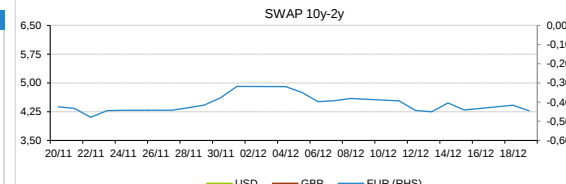
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



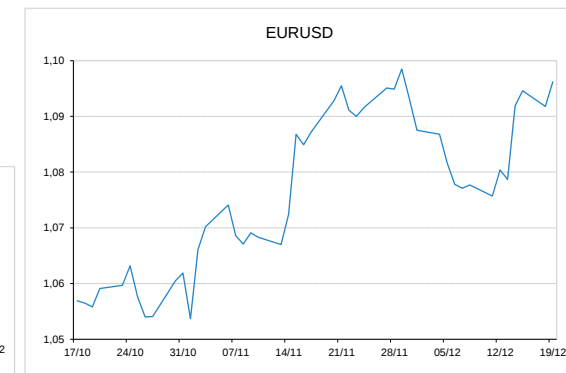
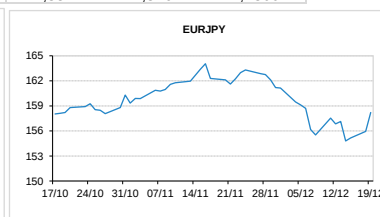
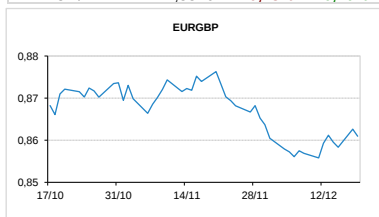
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8948	-3	-35	3,5365	3,1980	3,2810
2Y	4,2360	-2	-48	3,3680	3,2020	3,2990
3Y	3,9065	-2	-50	3,3130	3,2270	3,3240
4Y	3,7320	-2	-51	3,2875	3,2490	3,3510
5Y	3,6332	-2	-52	3,2860	3,2730	3,3740
7Y	3,5458	-3	-54	3,3020	3,3210	3,4220
10Y	3,5144	-3	-56	3,3520	3,3850	3,4620
15Y	3,5273	-4	-58	3,4080	3,4140	3,4370
20Y	3,4975	-4	-59	3,3875	3,3520	3,3260
30Y	3,3173	-4	-58	3,2130	3,1520	3,0990



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,38	1,43	-1,12	OT 2Y	2,557	-0,03	-51,20
JETFUEL	883,25	36,00	-40,50	OT 5Y	2,299	-0,08	-62,90
DIESEL	800,75	24,75	-36,50	OT 10Y	2,618	-0,08	-63,50
COBRE	8 470,00	-66,50	215,50	BUND 10Y	1,866	-6,01	-56,00
ZINCO	2 525,00	6,25	-28,50	SCHATZ 2Y	2,686	-3,48	-41,70
OURO	2 044,97	17,78	64,15	T-NOTE 10Y	4,435	-3,27	-40,30
TRIGO	620,25	3,25	44,50	T-NOTE 2Y	4,560	-2,23	-42,10
LICENÇA C02	72,01	0,01	-8,21	GILT 10Y	3,782	-6,01	-55,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0962	0,40%	0,31%	1,1004	1,1046	1,1142
EUR/GBP	0,86095	0,20%	1,78%	0,8638	0,8670	0,8746
EUR/JPY	158,2	-1,42%	2,48%	158,18	158,17	158,14
EUR/CHF	0,9448	0,25%	2,48%	0,9394	0,9342	0,9260
EUR/BRL	5,3411	0,24%	-0,54%	5,4075	5,4820	5,6343
EUR/PLN	4,3326	-0,13%	0,40%	4,3542	4,3767	4,4300


FIXINGS CONTRA USD e EUR

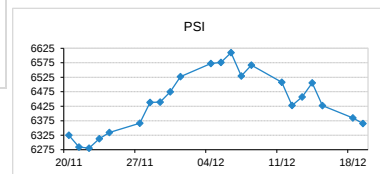
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0962	0,8610	158,20	0,9448	11,1534	7,4562	1,4646	1,62317	5,3411	11,2733
USD	0,9102	-	0,7849	143,82	0,8597	10,1563	6,7872	1,3339	1,4783	4,8574	10,2696

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,542	-1,52	7,97
BCP	0,275	-1,68	87,84
CORT. AMORIM	9,130	-0,22	5,72
CTT	3,495	-0,71	13,47
EDP	4,547	1,13	-2,34
EDP R	17,800	0,76	-13,51
GALP	13,480	0,19	6,90
GREENVOLT	7,520	-0,33	-3,59
J MARTINS	22,980	0,61	13,88
MOTA ENGIL	4,090	-0,97	249,57
NAVIGATOR	3,540	-0,90	2,49
NOS	3,136	-2,00	-13,97
REN	2,370	-1,66	-5,95
SEMAPA	13,160	0,77	6,47
SONAE SGPS	0,899	-0,39	-3,85
IBERSOL	6,640	0,30	20,29

MAIORES GANHOS/PERDAS

Título	Variação %
EDP	1,13
SEMAPA	0,77
EDP R	0,76
J MARTINS	0,61
IBERSOL	0,30
MOTA ENGIL	-0,97
ALTRI	-1,52
REN	-1,66
BCP	-1,68
NOS	-2,00



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 365,20	-0,30%	11,16%	6 635,00	5 591,09
CAC40	7 574,67	0,08%	17,01%	7 653,99	6 388,23
ESTX 50 PR	4 535,40	0,32%	19,55%	4 593,11	3 767,26
XTRA DAX	16 744,41	0,56%	20,26%	17 003,28	13 791,52
S&P 500	4 760,33	0,42%	23,99%	4 764,02	3 764,49
IBEX 35	10 106,70	0,52%	22,82%	10 301,30	8 059,50
NIKKEI 225	33 219,39	1,41%	27,30%	33 853,46	25 661,89

