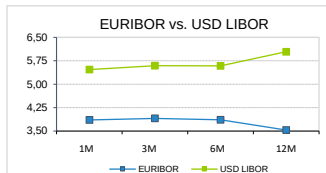


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

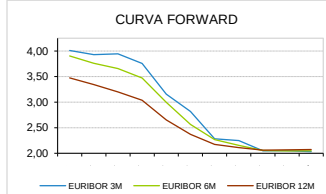
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8560	1	-1	1M	5,4692	0	1	5,1992	1,7025
3M	3,9050	0	-6	3M	5,5930	0	-5	5,2053	1,7750
6M	3,8610	0	-14	6M	5,5860	0	-21	5,1322	1,7300
12M	3,5320	2	-37	12M	6,0414	8	31	4,7243	1,7300

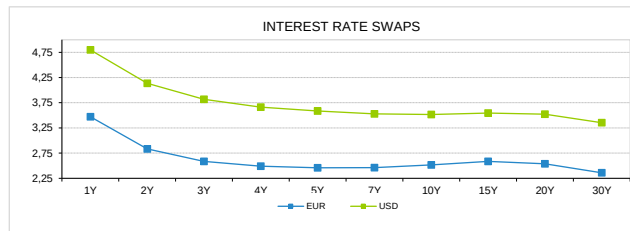


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4727	2	-21	2,1753	2,1940	2,4210
2Y	2,8330	4	-32	2,1278	2,2600	2,4630
3Y	2,5852	4	-34	2,1460	2,3110	2,5060
4Y	2,4903	3	-34	2,1890	2,3600	2,5420
5Y	2,4583	3	-34	2,2375	2,4052	2,5780
7Y	2,4610	2	-33	2,3190	2,4810	2,6320
10Y	2,5152	2	-32	2,4300	2,5680	2,6605
15Y	2,5870	3	-31	2,5147	2,5630	2,5719
20Y	2,5381	2	-30	2,4606	2,4631	2,4400
30Y	2,3593	3	-29	2,2860	2,2780	2,2470

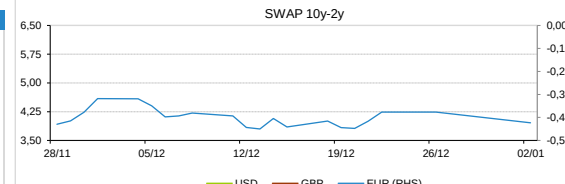
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



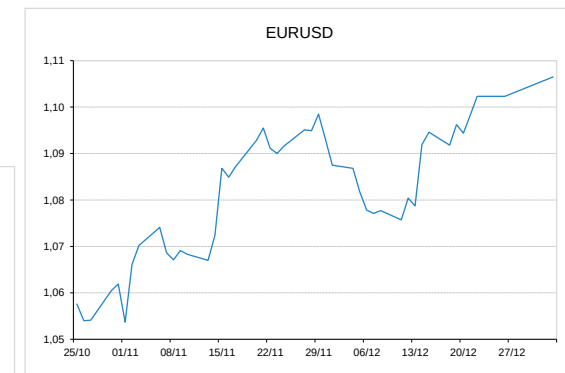
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,7983	4	-27	3,4300	3,1970	3,3540
2Y	4,1345	7	-32	3,2860	3,2230	3,3720
3Y	3,8194	7	-34	3,2570	3,2650	3,3900
4Y	3,6640	6	-35	3,2560	3,2950	3,4120
5Y	3,5858	6	-36	3,2740	3,3200	3,4360
7Y	3,5291	5	-37	3,3100	3,3700	3,4810
10Y	3,5173	4	-40	3,3710	3,4350	3,5190
15Y	3,5454	4	-42	3,4360	3,4620	3,4920
20Y	3,5239	4	-43	3,4210	3,4050	3,3840
30Y	3,3537	4	-42	3,2550	3,2060	3,1530



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,18	-0,86	-2,59	OT 2Y	2,509	0,06	-67,30
JETFUEL	839,25	-21,75	-50,75	OT 5Y	2,326	0,06	-78,20
DIESEL	773,25	-20,50	-66,00	OT 10Y	2,703	0,05	-74,60
COBRE	8.562,00	-65,50	143,50	BUND 10Y	1,929	4,74	-65,40
ZINCO	2.643,00	19,70	148,50	SCHATZ 2Y	2,659	5,95	-55,10
OURO	2.066,03	3,05	-6,19	T-NOTE 10Y	4,448	5,44	-44,40
TRIGO	616,00	-12,00	13,25	T-NOTE 2Y	4,511	7,29	-51,90
LICENÇA C02	76,39	-3,98	0,68	GILT 10Y	3,796	11,57	-92,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0956	-0,85%	0,81%	1,0997	1,1039	1,1136
EUR/GBP	0,86645	0,30%	-0,99%	0,8692	0,8726	0,8795
EUR/JPY	155,68	0,42%	2,43%	155,66	155,65	155,63
EUR/CHF	0,9296	-0,14%	1,74%	0,9243	0,9196	0,9122
EUR/BRL	5,366	-0,15%	-0,13%	5,4408	5,5169	5,6673
EUR/PLN	4,3593	-0,34%	-0,71%	4,3808	4,4067	4,4741


FIXINGS CONTRA USD e EUR

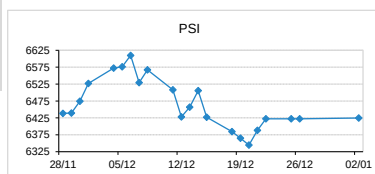
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0956	0,8665	155,68	0,9296	11,1745	7,4553	1,4584	1,61816	5,3660	11,3152
USD	0,9137	-	0,7921	141,94	0,8488	10,1990	6,8117	1,3315	1,4778	4,9048	10,3300

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,672	1,57	1,57
BCP	0,284	3,35	3,35
CORT. AMORIM	9,210	0,77	0,77
CTT	3,535	1,29	1,29
EDP	4,493	-1,36	-1,36
EDP R	17,985	-2,91	-2,91
GALP	13,625	2,14	2,14
GREENVOLT	8,160	-0,24	-0,24
J MARTINS	23,100	0,26	0,26
MOTA ENGIL	4,125	4,17	4,17
NAVIGATOR	3,638	2,54	2,54
NOS	3,232	1,00	1,00
REN	2,330	0,22	0,22
SEMAPA	13,600	1,49	1,49
SONAE SGPS	0,916	1,27	1,27
IBERSOL	6,640	-0,60	-0,60

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	4,17
BCP	3,35
NAVIGATOR	2,54
GALP	2,14
ALTRI	1,57
GREENVOLT	-0,24
IBERSOL	-0,60
EDP	-1,36
EDP R	-2,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.454,32	0,90%	0,90%	6.635,00	5.591,09
CAC40	7.530,86	-0,16%	-0,16%	7.653,99	6.470,64
ESTX 50 PR	4.512,81	-0,20%	-0,20%	4.593,11	3.802,51
XTRA DAX	16.769,36	0,11%	0,11%	17.003,28	13.922,55
S&P 500	4.741,83	-0,58%	-0,58%	4.793,30	3.794,33
IBEX 35	10.182,10	0,79%	0,79%	10.301,30	8.221,70
NIKKEI 225	33.464,17	-0,22%	0,00%	33.853,46	25.661,89

