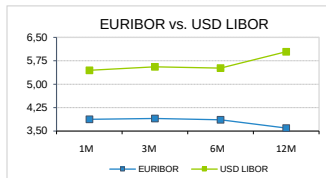


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

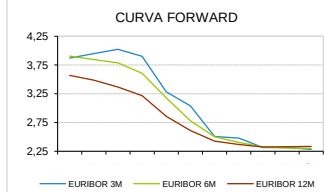
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8750	-2	2	1M	5,4462	-1	-2	5,1937	1,6875
3M	3,9030	1	-2	3M	5,5595	-2	-7	5,1938	1,7313
6M	3,8620	-1	-5	6M	5,5173	-6	-13	5,1060	1,6850
12M	3,5960	0	-5	12M	6,0414	8	31	4,7438	1,6200

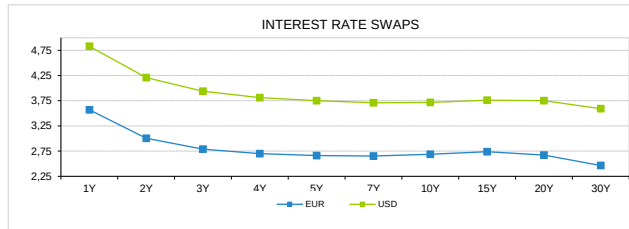


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5713	5	0	2,4212	2,4246	2,5880
2Y	3,0065	8	4	2,3820	2,4710	2,6190
3Y	2,7880	9	8	2,3820	2,5020	2,6540
4Y	2,6990	8	11	2,4150	2,5380	2,6880
5Y	2,6637	7	13	2,4540	2,5758	2,7179
7Y	2,6520	5	14	2,5130	2,6410	2,7660
10Y	2,6890	4	14	2,6080	2,7140	2,7860
15Y	2,7400	2	14	2,6670	2,6910	2,6760
20Y	2,6730	-2	13	2,5934	2,5730	2,5310
30Y	2,4650	-3	12	2,3900	2,3590	2,3120

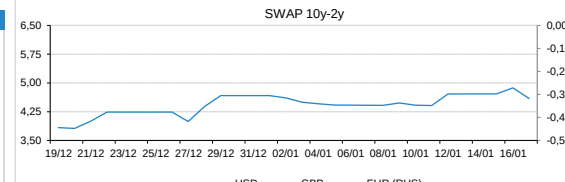
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,75
Austrália	4,35
Índia	4,50



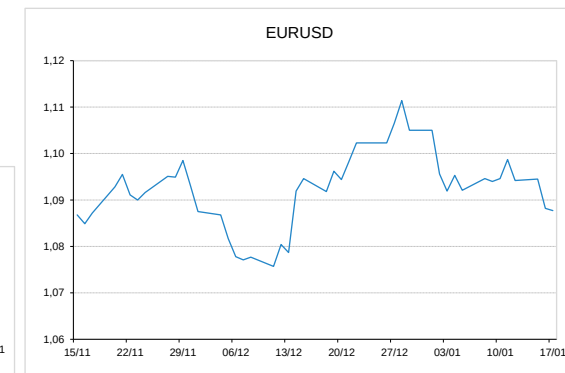
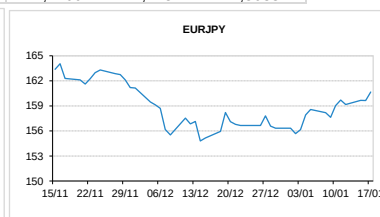
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8310	12	-10	3,5470	3,4500	3,5760
2Y	4,2087	15	-5	3,4480	3,4660	3,5980
3Y	3,9390	14	2	3,4490	3,5010	3,6220
4Y	3,8134	11	6	3,4570	3,5300	3,6500
5Y	3,7511	10	10	3,4790	3,5560	3,6750
7Y	3,7110	7	14	3,5225	3,6100	3,7260
10Y	3,7159	5	17	3,5940	3,6810	3,7690
15Y	3,7614	3	20	3,6670	3,7110	3,7490
20Y	3,7506	2	22	3,6640	3,6620	3,6450
30Y	3,5924	1	24	3,5040	3,4670	3,4190



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	77,54	-0,75	0,78	OT 2Y	2,499	0,11	-9,10
JETFUEL	915,50	26,00	68,25	OT 5Y	2,616	0,09	24,10
DIESEL	814,25	15,25	38,25	OT 10Y	3,156	0,08	45,50
COBRE	8 345,00	-26,50	-194,50	BUND 10Y	2,150	6,06	22,40
ZINCO	2 550,50	-8,50	23,00	SCHATZ 2Y	2,918	9,48	19,70
OURO	2 005,03	-23,41	-14,59	T-NOTE 10Y	4,557	4,22	8,90
TRIGO	590,50	8,50	-38,75	T-NOTE 2Y	4,566	12,17	-1,70
LICENÇA C02	63,53	-2,06	-5,69	GILT 10Y	4,233	22,40	39,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0877	-0,05%	-0,38%	1,0917	1,0957	1,1047
EUR/GBP	0,85818	0,30%	0,52%	0,8609	0,8640	0,8712
EUR/JPY	160,65	-0,63%	-2,93%	160,63	160,62	160,59
EUR/CHF	0,9412	-0,45%	0,63%	0,9357	0,9306	0,9222
EUR/BRL	5,35	0,11%	0,06%	5,4238	5,4968	5,6458
EUR/PLN	4,3993	-0,19%	-1,64%	4,4200	4,4451	4,5088


FIXINGS CONTRA USD e EUR

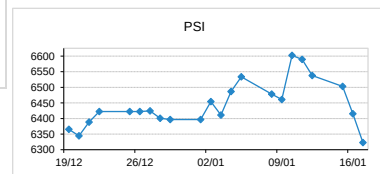
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0877	0,8582	160,65	0,9412	11,3763	7,4576	1,4679	1,66126	5,3500	11,4342
USD	0,9218	-	0,7901	148,47	0,8682	10,5034	6,8748	1,3520	1,5316	4,9361	10,5487

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,436	-1,07	-3,57
BCP	0,284	-1,08	3,35
CORT. AMORIM	9,080	-0,44	-0,66
CTT	3,615	0,84	3,58
EDP	4,266	-2,67	-6,34
EDP R	15,770	-1,74	-14,87
GALP	14,285	-4,19	7,08
GREENVOLT	8,185	0,49	0,06
J MARTINS	21,200	-1,12	-7,99
MOTA ENGIL	4,520	1,57	14,14
NAVIGATOR	3,576	0,11	0,79
NOS	3,276	0,49	2,37
REN	2,310	-0,86	-0,65
SEMAPA	13,680	-1,01	2,09
SONAE SGPS	0,889	-0,45	-1,71
IBERSOL	6,660	-0,30	-0,30

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	1,57
CTT	0,84
GREENVOLT	0,49
NOS	0,49
NAVIGATOR	0,11
BCP	-1,08
J MARTINS	-1,12
EDP R	-1,74
EDP	-2,67
GALP	-4,19



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 322,80	-1,44%	-1,15%	6 665,15	5 591,09
CAC40	7 318,69	-1,07%	-2,98%	7 653,99	6 773,82
ESTX 50 PR	4 403,08	-0,98%	-2,62%	4 593,11	3 980,94
XTRA DAX	16 431,69	-0,84%	-1,91%	17 003,28	14 458,39
S&P 500	4 743,31	-0,48%	-0,56%	4 802,40	3 808,86
IBEX 35	9 867,80	-1,26%	-2,32%	10 301,30	8 501,20
NIKKEI 225	35 477,75	-0,40%	6,02%	36 239,22	26 211,84

