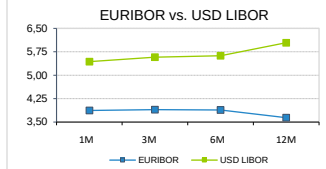


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

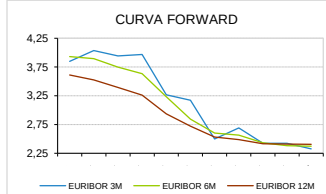
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8730	0	0	1M	5,4356	0	-2	5,1948	1,6875
3M	3,8980	0	-3	3M	5,5759	-1	-2	5,2038	1,7064
6M	3,8880	-1	-4	6M	5,6217	-2	0	5,1595	1,6400
12M	3,6400	-2	2	12M	6,0414	8	31	4,9359	1,6200

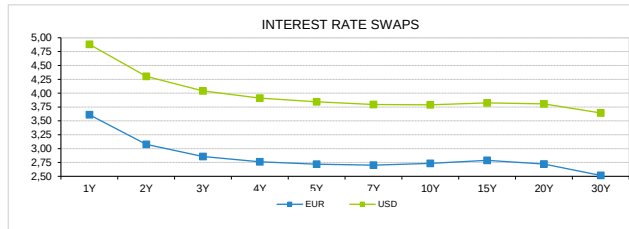


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6111	1	6	2,5310	2,4620	2,6120
2Y	3,0773	2	15	2,4680	2,5010	2,6470
3Y	2,8585	3	18	2,4650	2,5294	2,6800
4Y	2,7620	3	19	2,4830	2,5720	2,7120
5Y	2,7203	3	18	2,5090	2,6060	2,7467
7Y	2,7010	3	17	2,5640	2,6710	2,8040
10Y	2,7330	3	15	2,6510	2,7500	2,8270
15Y	2,7869	2	14	2,7150	2,7343	2,7240
20Y	2,7230	2	13	2,6435	2,6203	2,5810
30Y	2,5157	1	12	2,4470	2,4070	2,3620

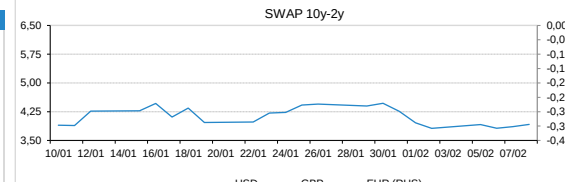
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



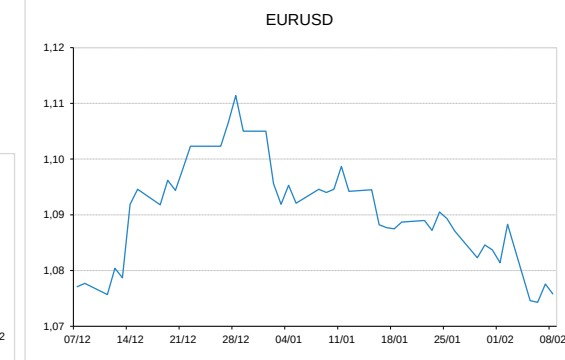
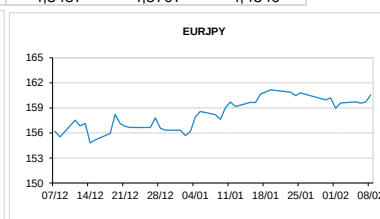
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,8817	0	3	3,6910	3,5400	3,6340
2Y	4,3045	1	9	3,5760	3,5480	3,6570
3Y	4,0405	2	11	3,5640	3,5760	3,6790
4Y	3,9115	3	12	3,5620	3,6000	3,7040
5Y	3,8442	3	13	3,5760	3,6240	3,7250
7Y	3,7965	4	13	3,6090	3,6700	3,7680
10Y	3,7908	5	13	3,6660	3,7315	3,8110
15Y	3,8243	4	13	3,7300	3,7590	3,7885
20Y	3,8065	4	13	3,7200	3,7070	3,6840
30Y	3,6431	4	13	3,5550	3,5090	3,4550



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,21	2,00	5,30	OT 2Y	2,549	0,04	-10,60
JETFUEL	915,25	22,75	60,25	OT 5Y	2,609	0,03	13,30
DIESEL	881,50	21,00	101,50	OT 10Y	3,163	0,04	33,50
COBRE	8 308,00	-90,00	-151,00	BUND 10Y	2,216	6,47	17,30
ZINCO	2 398,50	-27,78	-163,00	SCHATZ 2Y	3,038	5,51	22,30
OURO	2 030,44	-4,92	2,37	T-NOTE 10Y	4,631	3,88	12,30
TRIGO	589,25	-12,75	-7,00	T-NOTE 2Y	4,735	2,45	15,40
LICENÇA C02	60,81	-1,60	-11,61	GILT 10Y	4,266	9,12	31,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0758	-0,17%	-1,72%	1,0798	1,0839	1,0930
EUR/GBP	0,85378	-0,09%	0,90%	0,8566	0,8597	0,8670
EUR/JPY	160,55	-0,52%	-1,47%	160,53	160,52	160,49
EUR/CHF	0,9413	0,08%	-1,34%	0,9358	0,9306	0,9222
EUR/BRL	5,3822	-0,48%	-0,76%	5,4561	5,5315	5,6829
EUR/PLN	4,3244	0,43%	0,21%	4,3457	4,3707	4,4346


FIXINGS CONTRA USD e EUR

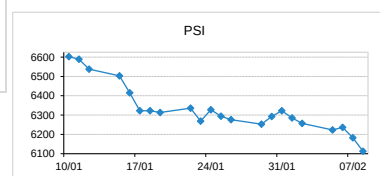
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0758	0,8538	160,55	0,9413	11,2893	7,4551	1,4510	1,66055	5,3822	11,4280
USD	0,9292	-	0,7933	149,4	0,8747	10,4970	6,9265	1,3466	1,5418	4,9877	10,6267

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,428	-1,34	-3,74
BCP	0,255	-1,58	-7,03
CORT. AMORIM	9,140	-2,35	0,00
CTT	3,700	-0,40	6,02
EDP	3,808	-2,48	-16,40
EDP R	14,050	-1,71	-24,16
GALP	14,195	0,46	6,41
GREENVOLT	8,090	0,00	-1,10
J MARTINS	21,760	-1,27	-5,56
MOTA ENGIL	5,090	-3,42	28,54
NAVIGATOR	3,690	-2,07	4,00
NOS	3,136	-0,32	-2,00
REN	2,180	0,00	-6,24
SEMAPA	13,940	-0,85	4,03
SONAE SGPS	0,882	-0,90	-2,49
IBERSOL	6,660	-0,30	-0,30

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	0,46
EDP R	-1,71
NAVIGATOR	-2,07
CORT. AMORI	-2,35
EDP	-2,48
MOTA ENGIL	-3,42



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 112,79	-1,12%	-4,44%	6 665,15	5 591,09
CAC40	7 665,63	0,71%	1,62%	7 702,95	6 773,82
ESTX 50 PR	4 710,78	0,68%	4,19%	4 720,78	3 980,94
XTRA DAX	16 963,83	0,25%	1,27%	17 049,52	14 458,39
S&P 500	4 991,84	-0,06%	4,66%	4 999,89	3 808,86
IBEX 35	9 905,40	0,17%	-1,95%	10 301,30	8 501,20
NIKKEI 225	36 863,28	2,06%	10,16%	36 984,51	26 632,92

