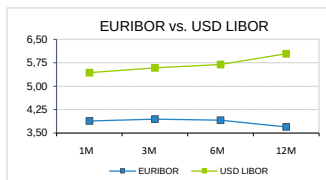


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

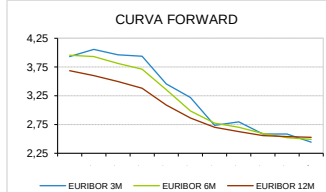
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8860	-1	3	1M	5,4348	0	-2	5,1973	1,6875
3M	3,9460	0	-1	3M	5,5874	1	1	5,2097	1,6805
6M	3,9110	-2	0	6M	5,6947	4	11	5,1731	1,6100
12M	3,6950	1	4	12M	6,0414	8	31	4,9878	1,5225

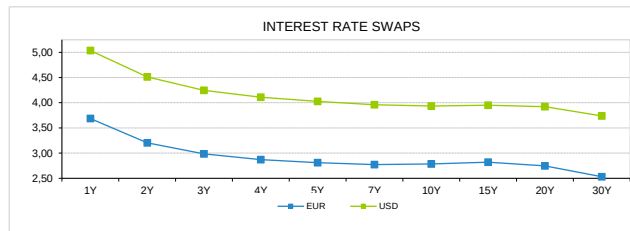


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6866	2	8	2,7050	2,5120	2,6315
2Y	3,2031	5	18	2,6130	2,5390	2,6630
3Y	2,9841	6	18	2,5800	2,5510	2,6920
4Y	2,8700	6	16	2,5780	2,6010	2,7220
5Y	2,8121	6	14	2,5897	2,6280	2,7563
7Y	2,7720	6	12	2,6240	2,6740	2,7830
10Y	2,7859	6	10	2,6940	2,7580	2,8230
15Y	2,8190	5	8	2,7415	2,7340	2,7180
20Y	2,7470	4	8	2,6650	2,6203	2,5745
30Y	2,5315	3	8	2,4430	2,4060	2,3560

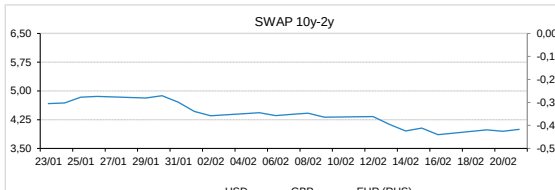
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



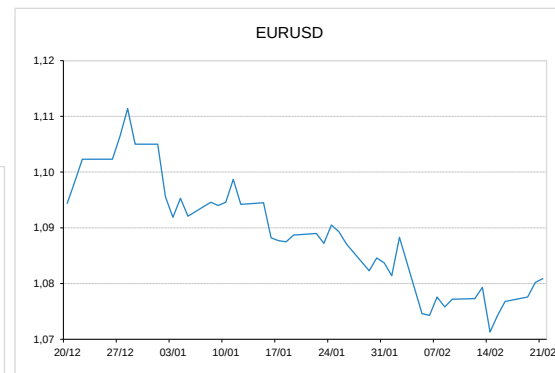
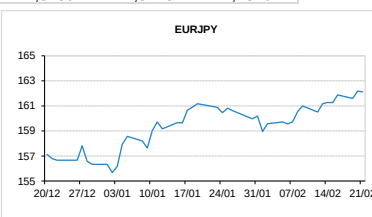
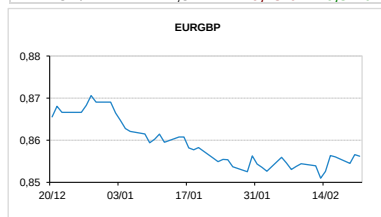
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0356	2	19	3,9480	3,7020	3,7540
2Y	4,5126	3	29	3,8040	3,6870	3,7700
3Y	4,2475	3	29	3,7710	3,7090	3,7860
4Y	4,1085	3	28	3,7480	3,7270	3,8040
5Y	4,0285	3	26	3,7490	3,7440	3,8200
7Y	3,9614	2	23	3,7630	3,7790	3,8610
10Y	3,9355	2	19	3,8010	3,8330	3,8990
15Y	3,9517	2	16	3,8440	3,8445	3,8660
20Y	3,9212	2	14	3,8140	3,7750	3,7510
30Y	3,7386	1	12	3,6360	3,5700	3,5120



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,80	0,46	4,72	OT 2Y	2,674	0,08	20,80
JETFUEL	876,25	-18,00	-40,00	OT 5Y	2,719	0,08	14,50
DIESEL	868,25	-16,00	52,00	OT 10Y	3,203	0,08	7,20
COBRE	8 531,00	65,50	149,00	BUND 10Y	2,323	7,39	18,80
ZINCO	2 351,75	-22,75	-110,10	SCHATZ 2Y	3,239	6,80	30,90
OURO	2 023,94	-0,47	-5,55	T-NOTE 10Y	4,754	1,31	19,90
TRIGO	572,75	-6,50	-30,75	T-NOTE 2Y	4,935	1,84	32,80
LICENÇA C02	54,49	0,18	-9,16	GILT 10Y	4,313	5,41	21,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0809	0,06%	-0,74%	1,0849	1,0893	1,0990
EUR/GBP	0,85619	0,05%	-0,05%	0,8589	0,8621	0,8694
EUR/JPY	162,12	0,04%	-0,72%	162,10	162,09	162,06
EUR/CHF	0,9519	0,14%	-0,64%	0,9463	0,9407	0,9310
EUR/BRL	5,3308	-0,04%	1,81%	5,4005	5,4730	5,6189
EUR/PLN	4,3271	-0,28%	0,82%	4,3480	4,3723	4,4320


FIXINGS CONTRA USD e EUR

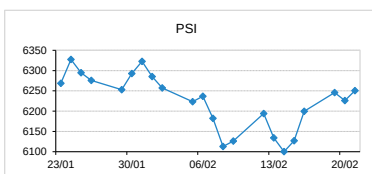
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0809	0,8562	162,12	0,9519	11,2189	7,4542	1,4610	1,65273	5,3308	11,3355
USD	0,9255	-	0,7928	150,24	0,8808	10,3804	6,8982	1,3512	1,5281	4,9345	10,4890

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,510	0,49	-1,96
BCP	0,275	1,03	0,22
CORT. AMORIM	9,390	-0,11	2,74
CTT	3,700	0,41	6,02
EDP	3,772	0,53	-17,19
EDP R	13,755	-0,47	-25,75
GALP	14,625	2,81	9,63
GREENVOLT	8,100	0,00	-0,98
J MARTINS	21,880	-0,45	-5,03
MOTA ENGIL	5,450	0,00	37,63
NAVIGATOR	3,734	-2,40	5,24
NOS	3,260	0,00	1,87
REN	2,230	-0,67	-4,09
SEMAPA	14,000	0,00	4,48
SONAE SGPS	0,885	-0,39	-2,16
IBERSOL	6,680	0,91	0,00

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	2,81
BCP	1,03
IBERSOL	0,91
EDP	0,53
ALTRI	0,49
SONAE SGPS	-0,39
J MARTINS	-0,45
EDP R	-0,47
REN	-0,67
NAVIGATOR	-2,40



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 250,49	0,39%	-2,28%	6 665,15	5 591,09
CAC40	7 812,09	0,22%	3,56%	7 821,93	6 773,82
ESTX 50 PR	4 775,31	0,32%	5,61%	4 782,79	3 980,94
XTRA DAX	17 118,12	0,29%	2,19%	17 198,45	14 458,39
S&P 500	4 966,57	-0,17%	4,14%	5 048,39	3 808,86
IBEX 35	10 107,20	0,69%	0,05%	10 301,30	8 501,20
NIKKEI 225	38 262,16	-0,26%	14,34%	38 865,06	26 632,92

