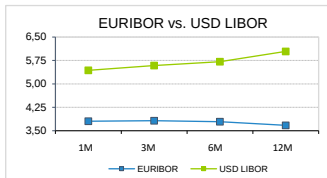


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

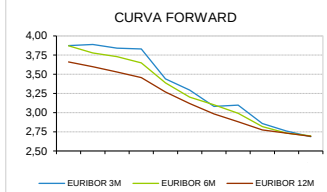
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8070	1	-3	1M	5,4342	0	0	5,2073	1,4558
3M	3,8220	-1	-7	3M	5,5874	0	0	5,1127	1,3347
6M	3,7870	0	-6	6M	5,7115	1	-2	5,0276	1,3750
12M	3,6730	3	-6	12M	6,0414	8	31	4,8693	1,4300

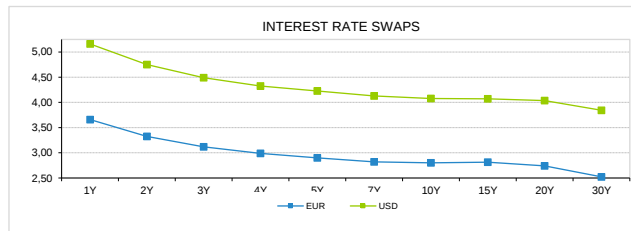


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6601	0	0	2,9850	2,5618	2,5730
2Y	3,3265	1	3	2,8400	2,5507	2,5990
3Y	3,1196	0	3	2,7480	2,5560	2,6270
4Y	2,9869	1	3	2,7000	2,5740	2,6580
5Y	2,9007	1	2	2,6748	2,5953	2,6870
7Y	2,8195	1	1	2,6705	2,6450	2,7360
10Y	2,8000	1	1	2,7058	2,7060	2,7605
15Y	2,8130	1	0	2,7360	2,6915	2,6710
20Y	2,7400	1	1	2,6571	2,5850	2,5360
30Y	2,5230	1	2	2,4490	2,3730	2,3180

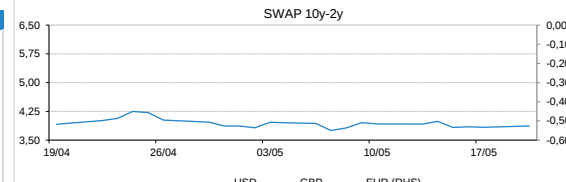
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



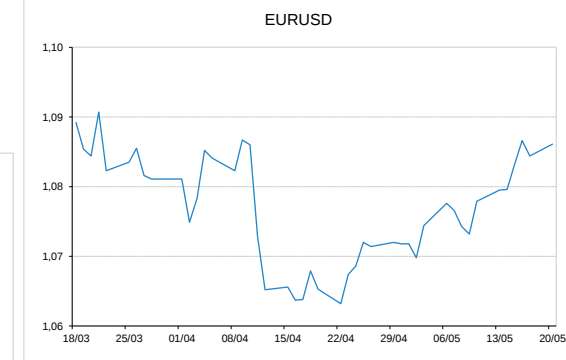
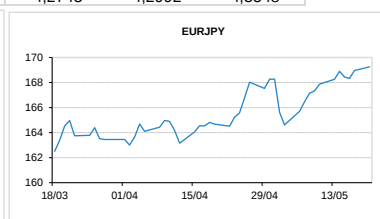
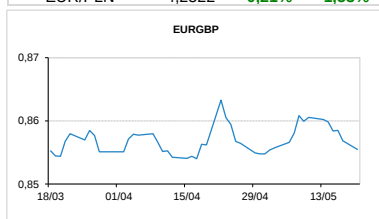
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1605	1	-5	4,3020	3,8550	3,8350
2Y	4,7508	2	-12	4,1060	3,8220	3,8510
3Y	4,4894	2	-16	4,0255	3,8265	3,8645
4Y	4,3259	2	-17	3,9700	3,8360	3,8810
5Y	4,2273	2	-17	3,9450	3,8470	3,8970
7Y	4,1299	2	-17	3,9280	3,8740	3,9365
10Y	4,0781	2	-15	3,9420	3,9210	3,9690
15Y	4,0725	2	-14	3,9640	3,9280	3,9410
20Y	4,0359	2	-12	3,9280	3,8590	3,8270
30Y	3,8443	2	-11	3,7400	3,6500	3,5850



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,70	-0,28	-2,81	OT 2Y	2,985	0,01	5,10
JETFUEL	823,50	14,75	-37,25	OT 5Y	2,768	0,00	1,80
DIESEL	776,50	13,00	-43,75	OT 10Y	3,149	0,01	-3,10
COBRE	10.715,00	244,00	1.085,50	BUND 10Y	2,504	2,22	6,00
ZINCO	3.013,41	78,43	176,66	SCHATZ 2Y	3,302	0,76	11,10
OURO	2.423,44	8,22	31,51	T-NOTE 10Y	4,850	1,89	-16,10
TRIGO	685,00	33,75	118,25	T-NOTE 2Y	5,114	1,85	-9,70
LICENÇA C02	74,07	3,38	5,26	GILT 10Y	4,299	4,77	-10,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0861	0,16%	2,15%	1,0906	1,0954	1,1053
EUR/GBP	0,85548	0,16%	0,91%	0,8585	0,8615	0,8678
EUR/JPY	169,25	-0,17%	-2,80%	169,23	169,22	169,19
EUR/CHF	0,9881	0,02%	-1,66%	0,9818	0,9758	0,9653
EUR/BRL	5,5336	0,26%	-0,53%	5,6063	5,6830	5,8396
EUR/PLN	4,2522	0,21%	1,53%	4,2743	4,2992	4,3548


FIXINGS CONTRA USD e EUR

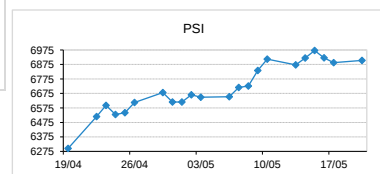
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0861	0,8555	169,25	0,9881	11,6194	7,4613	1,4786	1,62751	5,5336	11,6115
USD	0,9203	-	0,7868	156,04	0,9088	10,6955	6,8664	1,3602	1,4979	5,0935	10,6833

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,520	0,00	20,00
BCP	0,357	0,88	30,10
CORT. AMORIM	9,460	-2,17	3,50
CTT	4,250	-1,96	21,78
EDP	3,806	-1,01	-16,44
EDP R	14,710	-0,20	-20,59
GALP	19,200	-0,05	43,93
GREENVOLT	8,305	-0,18	1,53
J MARTINS	20,800	1,36	-9,72
MOTA ENGIL	3,978	3,70	0,45
NAVIGATOR	4,114	0,73	15,95
NOS	3,425	0,88	7,03
REN	2,480	1,43	6,67
SEMAPA	16,300	0,62	21,64
SONAE SGPS	0,926	-0,75	2,38
IBERSOL	7,460	0,00	11,68

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	3,70
REN	1,43
J MARTINS	1,36
NOS	0,88
BCP	0,88
EDP R	-0,20
SONAE SGPS	-0,75
EDP	-1,01
CTT	-1,96
CORT. AMORI	-2,17



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.902,84	0,22%	7,92%	6.993,53	5.726,81
CAC40	8.195,97	0,35%	8,65%	8.259,19	6.773,82
ESTX 50 PR	5.074,34	0,20%	12,23%	5.121,71	3.993,10
XTRA DAX	18.768,96	0,35%	12,04%	18.892,92	14.630,21
S&P 500	5.324,35	0,40%	11,63%	5.325,49	4.103,78
IBEX 35	11.338,60	0,10%	12,24%	11.385,70	8.879,30
NIKKEI 225	39.069,68	0,73%	16,75%	41.087,75	30.487,67

