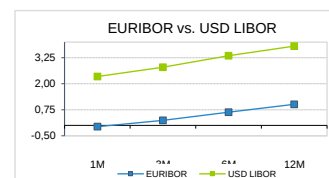


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

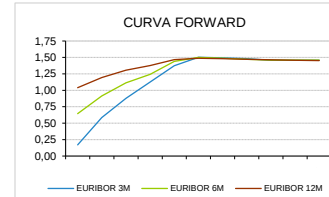
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,0620	3	49	1M	2,3460	5	71	1,5173	-0,2000
3M	0,2380	3	46	3M	2,7929	2	56	1,8049	0,0200
6M	0,6310	1	41	6M	3,3464	6	48	2,2042	0,2600
12M	1,0130	-2	7	12M	3,8070	3	26	2,5441	-0,7000



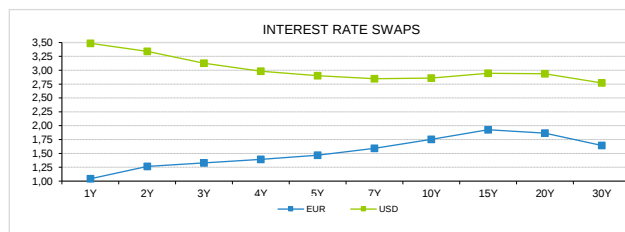
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0422	6	11	1,4950	1,5930	1,8720
2Y	1,2650	8	-33	1,4810	1,6780	1,9165
3Y	1,3280	7	-48	1,5170	1,7380	1,9692
4Y	1,3930	6	-53	1,5750	1,7940	2,0170
5Y	1,4680	6	-55	1,6317	1,8495	2,0673
7Y	1,5902	4	-58	1,7380	1,9478	2,1600
10Y	1,7540	2	-58	1,8910	2,0740	2,1891
15Y	1,9265	1	-56	1,9950	2,0410	2,0228
20Y	1,8650	0	-52	1,8910	1,8810	1,8390
30Y	1,6430	1	-45	1,6470	1,6190	1,5690

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

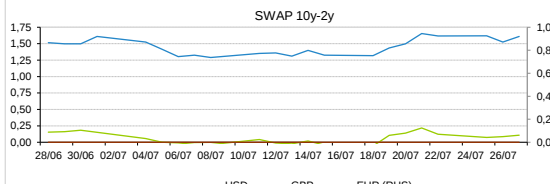
Zona Euro	0,50
EUA	1,75
Reino Unido	1,25
Japão	0,10
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	1,35
Índia	4,50



INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4860	4	16	3,1298	2,5260	2,6806
2Y	3,3401	4	-10	2,8950	2,5423	2,6978
3Y	3,1268	2	-23	2,7684	2,5630	2,7279
4Y	2,9818	0	-33	2,7207	2,6050	2,7612
5Y	2,9018	-1	-39	2,7141	2,6220	2,8109
7Y	2,8475	-2	-42	2,7267	2,7282	2,8956
10Y	2,8593	-3	-42	2,8020	2,8438	2,9704
15Y	2,9466	-2	-38	2,8895	2,8851	2,9120
20Y	2,9370	-2	-35	2,8425	2,8456	2,8381
30Y	2,7711	-1	-30	2,7024	2,6163	2,5672

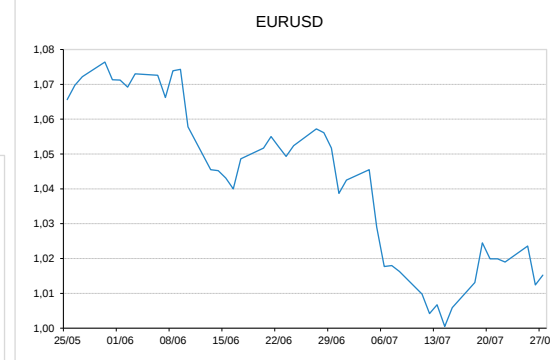
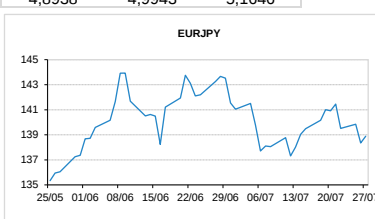


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	106,60	2,20	-4,38	OT 2Y	0,700	0,00	-0,50
JETFUEL	1.133,25	14,50	-277,50	OT 5Y	1,294	0,02	18,60
DIESEL	1.099,25	14,50	-273,00	OT 10Y	2,068	0,03	29,90
COBRE	7.545,00	57,50	-844,50	BUND 10Y	0,316	1,09	15,80
ZINCO	3.108,00	63,50	-264,00	SCHATZ 2Y	1,022	6,85	-0,20
OURO	1.720,03	2,71	-102,82	T-NOTE 10Y	3,602	-1,34	15,60
TRIGO	801,25	-2,50	-116,25	T-NOTE 2Y	3,442	3,75	13,10
LICENÇA C02	76,30	-0,38	-8,75	GILT 10Y	2,079	4,76	-8,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0152	0,28%	-3,97%	1,0222	1,0301	1,0429
EUR/GBP	0,84138	0,50%	2,45%	0,8452	0,8494	0,8575
EUR/JPY	138,89	-0,39%	3,14%	138,89	138,88	138,87
EUR/CHF	0,9765	-0,23%	3,64%	0,9759	0,9746	0,9725
EUR/BRL	5,363	0,94%	3,38%	5,5352	5,7017	6,0194
EUR/PLN	4,7909	-0,61%	-2,23%	4,8938	4,9943	5,1646



FIXINGS CONTRA USD e EUR

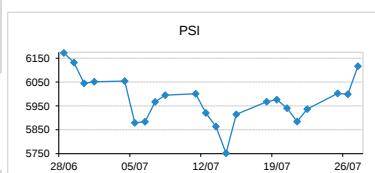
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0152	0,8414	138,89	0,9765	10,4623	7,4447	1,3030	1,46156	5,3630	9,9588
USD	0,9885	-	0,8313	137,28	0,9646	10,3292	7,3592	1,2895	1,4445	5,3104	9,8368

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,430	1,98	53,98
BCP	0,151	6,28	6,96
CORT. AMORIM	10,240	0,00	-9,22
CTT	3,225	1,26	-29,20
EDP	4,868	0,62	0,75
EDP R	24,090	-0,74	10,00
GALP	10,100	0,75	18,54
J MARTINS	22,560	5,22	12,24
MOTA ENGIL	1,220	0,33	-4,39
NAVIGATOR	4,140	3,50	23,58
NOS	3,710	-0,64	8,80
REN	2,760	0,55	8,45
SEMAPA	14,000	1,30	19,66
SONAE SGPS	1,139	2,61	13,56
GREENVOLT	8,830	5,12	42,19

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	6,28
J MARTINS	5,22
GREENVOLT	5,12
NAVIGATOR	3,50
SONAE SGPS	2,61
NOS	-0,64
EDP R	-0,74



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.116,72	1,96%	9,83%	6.370,78	5.006,89
CAC40	6.257,94	0,75%	-12,51%	7.384,86	5.756,38
ESTX 50 PR	3.607,78	0,91%	-16,07%	4.415,23	3.357,06
XTRA DAX	13.166,38	0,53%	-17,11%	16.290,19	12.390,95
S&P 500	3.974,35	1,36%	-16,61%	4.818,62	3.636,87
IBEX 35	8.131,00	0,76%	-6,69%	9.198,10	7.287,70
NIKKEI 225	27.715,75	0,22%	-3,74%	30.795,78	24.681,74

