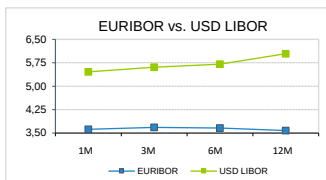


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

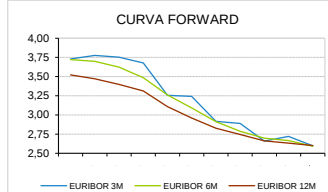
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6220	2	-17	1M	5,4597	0	2	5,2095	1,2216
3M	3,6820	0	-13	3M	5,6062	0	2	5,1384	1,2650
6M	3,6610	-3	-12	6M	5,7038	0	-2	5,0558	1,1750
12M	3,5800	-4	-15	12M	6,0414	8	31	4,8621	1,2350



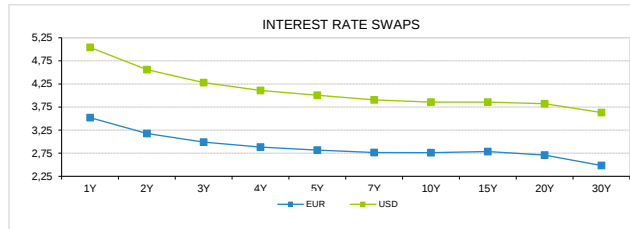
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5209	-1	-18	2,8270	2,5375	2,5930
2Y	3,1788	0	-23	2,7170	2,5378	2,6185
3Y	2,9905	0	-21	2,6550	2,5530	2,6460
4Y	2,8820	1	-17	2,6280	2,5765	2,6730
5Y	2,8170	1	-14	2,6222	2,6013	2,6996
7Y	2,7640	1	-10	2,6360	2,6500	2,7450
10Y	2,7621	0	-7	2,6830	2,7140	2,7668
15Y	2,7860	1	-4	2,7190	2,6890	2,6630
20Y	2,7100	2	-3	2,6340	2,5701	2,5170
30Y	2,4840	2	-3	2,4140	2,3460	2,2860

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

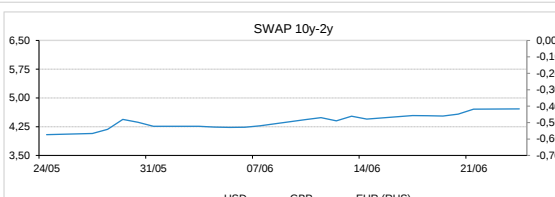
Zona Euro	4,25
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	4,75
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



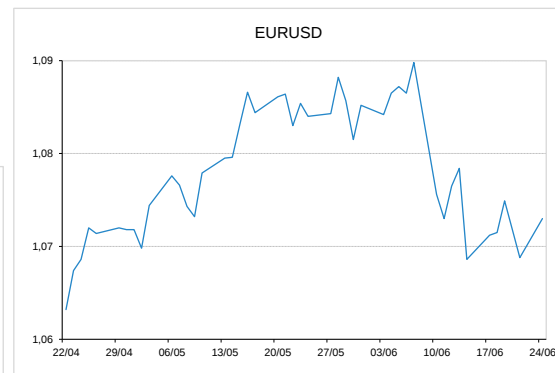
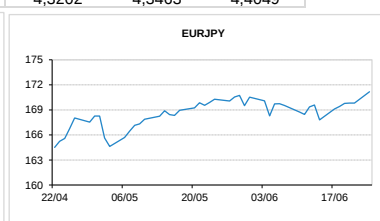
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0412	0	-18	4,0450	3,6200	3,6040
2Y	4,5610	0	-28	3,8500	3,5890	3,6250
3Y	4,2787	0	-29	3,7760	3,5940	3,6410
4Y	4,1092	0	-28	3,7240	3,6060	3,6590
5Y	4,0062	0	-27	3,7020	3,6190	3,6780
7Y	3,9068	0	-25	3,6910	3,6510	3,7180
10Y	3,8584	0	-23	3,7120	3,7000	3,7550
15Y	3,8553	0	-22	3,7400	3,7120	3,7290
20Y	3,8205	0	-21	3,7070	3,6450	3,6170
30Y	3,6316	0	-20	3,5250	3,4390	3,3770



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	85,84	0,60	4,00	OT 2Y	2,935	0,00	-16,40
JETFUEL	841,50	2,00	20,00	OT 5Y	2,758	0,01	-10,90
DIESEL	798,00	1,00	26,75	OT 10Y	3,143	-0,01	-7,40
COBRE	9.680,00	-175,50	-1.176,50	BUND 10Y	2,337	1,90	-18,00
ZINCO	2.800,92	-31,04	-327,73	SCHATZ 2Y	2,993	2,25	-26,40
OURO	2.328,13	6,15	-5,70	T-NOTE 10Y	4,685	1,11	-16,50
TRIGO	569,00	-6,75	-148,50	T-NOTE 2Y	4,854	1,64	-16,80
LICENÇA C02	67,44	-0,69	-8,17	GILT 10Y	4,189	0,75	-20,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,073	0,39%	-1,01%	1,0777	1,0826	1,0921
EUR/GBP	0,8473	-0,23%	0,60%	0,8505	0,8537	0,8605
EUR/JPY	171,17	-0,79%	-0,52%	171,15	171,14	171,11
EUR/CHF	0,9588	-0,28%	3,49%	0,9525	0,9465	0,9363
EUR/BRL	5,8004	0,14%	-3,36%	5,8820	5,9637	6,1460
EUR/PLN	4,2967	0,67%	-1,00%	4,3202	4,3463	4,4049


FIXINGS CONTRA USD e EUR

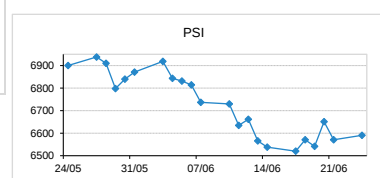
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0730	0,8473	171,17	0,9588	11,2295	7,4591	1,4654	1,61213	5,8004	11,3068
USD	0,9319	-	0,7881	159,69	0,8938	10,4667	6,9511	1,3662	1,5018	5,3922	10,5485

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,340	-1,02	16,09
BCP	0,337	-0,91	22,70
CORT. AMORIM	9,180	-1,29	0,44
CTT	4,300	1,65	23,21
EDP	3,617	0,44	-20,59
EDP R	13,810	0,66	-25,45
GALP	19,085	1,09	43,07
GREENVOLT	8,300	0,00	1,47
J MARTINS	19,440	1,62	-15,63
MOTA ENGIL	3,674	0,00	-7,22
NAVIGATOR	3,870	-0,10	9,08
NOS	3,320	0,30	3,75
REN	2,325	-0,21	0,00
SEMAPA	14,380	0,14	7,31
SONAE SGPS	0,895	-0,11	-1,05
IBERSOL	6,920	-0,57	3,59

MAIORES GANHOS/PERDAS

Título	Variação %
CTT	1,65
J MARTINS	1,62
GALP	1,09
EDP R	0,66
EDP	0,44
REN	-0,21
IBERSOL	-0,57
BCP	-0,91
ALTRI	-1,02
CORT. AMORI	-1,29



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.590,90	0,31%	3,04%	6.993,53	5.823,43
CAC40	7.706,89	1,03%	2,17%	8.259,19	6.773,82
ESTX 50 PR	4.950,98	0,89%	9,50%	5.121,71	3.993,10
XTRA DAX	18.325,58	0,89%	9,40%	18.892,92	14.630,21
S&P 500	5.483,65	0,35%	14,97%	5.505,53	4.103,78
IBEX 35	11.172,10	1,27%	10,59%	11.469,90	8.879,30
NIKKEI 225	38.804,65	0,54%	15,96%	41.087,75	30.487,67

