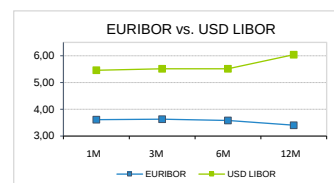


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

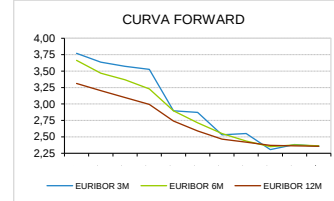
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,6110	2	-2	1M	5,4582	0	1	5,0800	1,1575
3M	3,6310	-1	-8	3M	5,5137	0	-7	5,0437	1,1943
6M	3,5850	-1	-10	6M	5,5160	0	-17	4,9378	1,0600
12M	3,4060	-2	-17	12M	6,0414	8	31	4,7157	1,1000



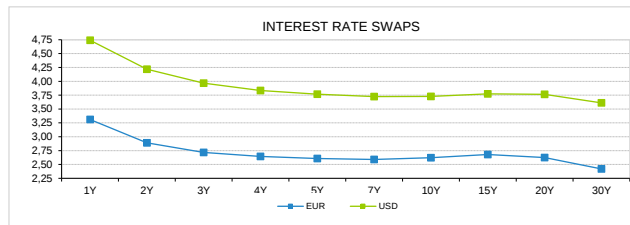
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,3114	-3	-24	2,4645	2,4044	2,5160
2Y	2,8917	-5	-35	2,4118	2,4313	2,5460
3Y	2,7183	-5	-36	2,4100	2,4580	2,5790
4Y	2,6438	-4	-34	2,4215	2,4875	2,6090
5Y	2,6075	-3	-33	2,4393	2,5160	2,6372
7Y	2,5907	-3	-30	2,4850	2,5750	2,6890
10Y	2,6214	-2	-27	2,5600	2,6450	2,7210
15Y	2,6782	-2	-24	2,6250	2,6413	2,6320
20Y	2,6244	-1	-22	2,5605	2,5345	2,4935
30Y	2,4200	-1	-18	2,3590	2,3160	2,2660

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

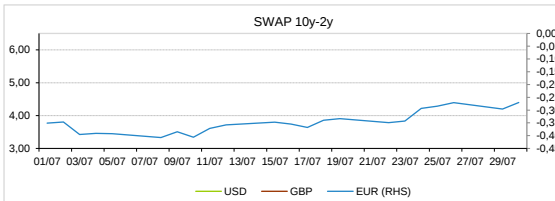
Zona Euro	4,25
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	4,50
Suíça	-0,75
China	5,75
Brasil	10,50
Austrália	4,35
Índia	4,50



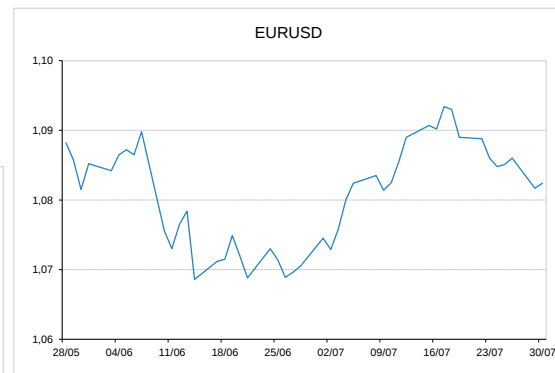
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,7413	-2	-31	3,6560	3,4750	3,5690
2Y	4,2172	-3	-40	3,5310	3,4770	3,5980
3Y	3,9667	-3	-41	3,5130	3,5060	3,6300
4Y	3,8356	-2	-40	3,5050	3,5350	3,6600
5Y	3,7695	-2	-39	3,5170	3,5650	3,6805
7Y	3,7250	-1	-35	3,5550	3,6170	3,7285
10Y	3,7284	-1	-32	3,6170	3,6860	3,7760
15Y	3,7736	-1	-27	3,6860	3,7180	3,7630
20Y	3,7649	-1	-25	3,6770	3,6660	3,6630
30Y	3,6110	0	-21	3,5240	3,4780	3,4340



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,54	-1,24	-6,46	OT 2Y	2,673	-0,05	-32,10
JETFUEL	784,00	-6,25	-53,50	OT 5Y	2,532	-0,03	-30,10
DIESEL	742,75	-3,75	-54,25	OT 10Y	2,972	-0,03	-27,70
COBRE	9.025,00	-85,00	-573,00	BUND 10Y	2,239	-1,70	-16,60
ZINCO	2.599,47	-33,76	-316,08	SCHATZ 2Y	2,850	-3,74	-17,00
OURO	2.384,68	0,49	57,93	T-NOTE 10Y	4,568	-0,55	-16,50
TRIGO	524,50	-6,50	-49,00	T-NOTE 2Y	4,617	-1,02	-26,30
LICENÇA C02	68,63	-0,06	1,16	GILT 10Y	4,162	0,12	-13,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0824	0,06%	0,74%	1,0871	1,0920	1,1007
EUR/GBP	0,8426	0,10%	0,63%	0,8457	0,8492	0,8562
EUR/JPY	167,61	-0,70%	3,31%	167,59	167,58	167,56
EUR/CHF	0,9569	0,21%	1,33%	0,9505	0,9447	0,9349
EUR/BRL	6,1062	-0,48%	-0,46%	6,1969	6,2867	6,5167
EUR/PLN	4,2905	0,07%	0,61%	4,3153	4,3463	4,4085


FIXINGS CONTRA USD e EUR

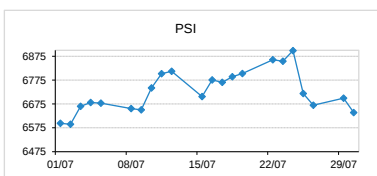
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0824	0,8426	167,61	0,9569	11,6657	7,4617	1,4970	1,65377	6,1062	11,8702
USD	0,9255	-	0,7795	154,595	0,8859	10,7902	6,9058	1,3846	1,5291	5,6386	10,9610

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,998	-0,44	8,65
BCP	0,386	0,08	40,82
CORT. AMORIM	9,150	-2,76	0,11
CTT	4,160	-10,44	19,20
EDP	3,807	-0,31	-16,42
EDP R	14,360	-1,71	-22,48
GALP	19,080	-0,68	43,03
GREENVOLT	8,310	-0,54	1,59
J MARTINS	15,290	-1,16	-33,64
MOTA ENGIL	3,550	-0,39	-10,35
NAVIGATOR	3,750	-0,32	5,69
NOS	3,585	-0,42	12,03
REN	2,360	1,51	1,51
SEMAPA	14,740	-1,34	10,00
SONAE SGPS	0,920	-0,54	1,71
IBERSOL	6,860	-2,56	2,69

MAIORES GANHOS/PERDAS

Título	Variação %
REN	1,51
BCP	0,08
SEMAPA	-1,34
EDP R	-1,71
IBERSOL	-2,56
CORT. AMORI	-2,76
CTT	-10,44



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.639,25	-0,89%	3,80%	6.993,53	5.823,43
CAC40	7.474,94	0,42%	-0,90%	8.259,19	6.773,82
ESTX 50 PR	4.841,00	0,53%	7,07%	5.121,71	3.993,10
XTRA DAX	18.411,18	0,49%	9,91%	18.892,92	14.630,21
S&P 500	5.433,19	-0,55%	13,92%	5.669,67	4.103,78
IBEX 35	11.202,60	0,76%	10,89%	11.469,90	8.879,30
NIKKEI 225	38.525,95	0,15%	15,13%	42.426,77	30.487,67

