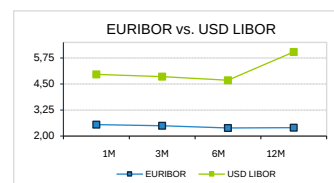


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

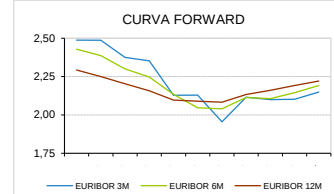
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,5500	-2	-19	1M	4,9602	0	-35	4,4597	0,3800
3M	2,4990	-3	-14	3M	4,8537	0	-42	4,4253	0,2954
6M	2,3890	-2	-19	6M	4,6821	-1	-45	4,3278	0,2900
12M	2,4000	-2	-10	12M	6,0414	8	31	4,1905	0,3200



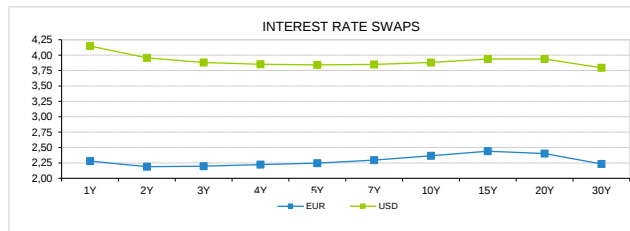
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2790	0	-20	2,0963	2,3036	2,3953
2Y	2,1886	0	-19	2,1552	2,3277	2,4198
3Y	2,1970	-1	-19	2,2030	2,3490	2,4500
4Y	2,2229	-2	-18	2,2395	2,3730	2,4750
5Y	2,2477	-1	-17	2,2692	2,3990	2,4980
7Y	2,2946	-2	-16	2,3250	2,4470	2,5350
10Y	2,3666	-2	-14	2,3996	2,5000	2,5539
15Y	2,4400	-1	-11	2,4532	2,4847	2,4692
20Y	2,4034	-2	-9	2,3952	2,3850	2,3421
30Y	2,2332	-2	-5	2,2160	2,1945	2,1523

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

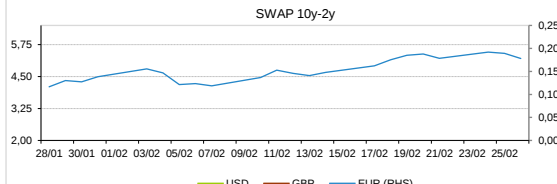
Zona Euro	2,90
EUA	4,50
Reino Unido	4,50
Japão	0,50
Canadá	3,00
Suíça	-0,75
China	5,75
Brasil	13,25
Austrália	4,10
Índia	4,00



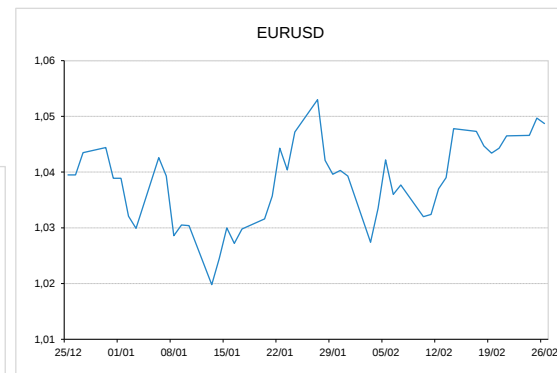
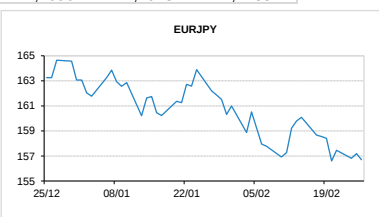
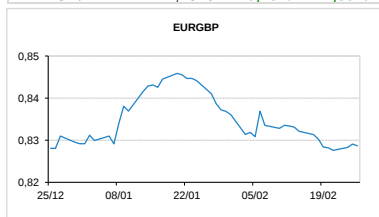
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1476	2	1	3,7580	3,7620	3,8560
2Y	3,9570	2	-8	3,7415	3,7790	3,8720
3Y	3,8817	1	-14	3,7480	3,8040	3,8900
4Y	3,8532	1	-17	3,7590	3,8240	3,9060
5Y	3,8430	0	-19	3,7770	3,8430	3,9240
7Y	3,8505	0	-19	3,8110	3,8785	3,9625
10Y	3,8795	-1	-19	3,8615	3,9320	4,0010
15Y	3,9377	-1	-18	3,9190	3,9540	3,9840
20Y	3,9381	-1	-17	3,9070	3,9010	3,8900
30Y	3,7949	-1	-16	3,7510	3,7080	3,6570



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,99	-0,03	-4,56	OT 2Y	2,020	-0,02	-22,10
JETFUEL	722,50	-16,25	-42,25	OT 5Y	2,395	-0,04	-1,90
DIESEL	707,50	-15,75	-19,50	OT 10Y	2,943	-0,04	-0,40
COBRE	9.395,00	-93,00	125,50	BUND 10Y	2,303	-1,99	-10,10
ZINCO	2.782,78	-39,42	-30,83	SCHATZ 2Y	2,451	0,49	-14,60
OURO	2.912,78	-2,19	142,20	T-NOTE 10Y	4,670	-0,19	-16,40
TRIGO	579,25	-8,50	20,50	T-NOTE 2Y	4,408	2,22	-5,70
LICENÇA C02	71,05	-0,70	-10,62	GILT 10Y	4,871	0,80	-10,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0487	-0,10%	-0,41%	1,0538	1,0593	1,0704
EUR/GBP	0,82868	0,05%	1,49%	0,8328	0,8372	0,8459
EUR/JPY	156,7	0,31%	3,52%	156,69	156,68	156,67
EUR/CHF	0,9390	-0,02%	0,77%	0,9336	0,9288	0,9196
EUR/BRL	6,078	-0,50%	1,87%	6,2189	6,3853	6,7395
EUR/PLN	4,1349	0,18%	1,89%	4,1696	4,2073	4,2788


FIXINGS CONTRA USD e EUR

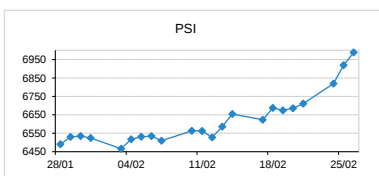
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0487	0,8287	156,70	0,9390	11,1601	7,4581	1,5082	1,66263	6,0780	11,7031
USD	0,9519	-	0,7877	149,49	0,8936	10,6248	7,1000	1,4342	1,5832	5,7805	11,1422

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,085	0,16	14,17
BCP	0,585	2,13	25,93
CORT. AMORIM	8,320	0,24	3,35
CTT	6,990	0,43	29,44
EDP	3,196	0,53	3,40
EDP R	9,445	1,83	-5,93
GALP	16,065	0,66	0,72
J MARTINS	20,440	0,00	10,79
MOTA ENGIL	3,052	3,46	4,74
NAVIGATOR	3,326	-0,12	-7,35
NOS	3,910	0,26	17,42
REN	2,525	2,02	10,75
SEMAPA	15,620	0,00	10,16
SONAE SGPS	0,970	0,10	6,13
IBERSOL	8,500	0,47	13,64

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	3,46
BCP	2,13
REN	2,02
EDP R	1,83
GALP	0,66
NAVIGATOR	-0,12



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.988,33	1,00%	9,58%	6.993,53	6.050,03
CAC40	8.143,92	1,15%	10,34%	8.259,19	7.029,91
ESTX 50 PR	5.527,99	1,47%	12,91%	5.544,12	4.473,94
XTRA DAX	22.794,11	1,71%	14,49%	22.935,06	17.024,82
S&P 500	6.001,47	0,78%	2,04%	6.147,43	4.953,56
IBEX 35	13.332,00	1,64%	14,98%	13.219,40	10.001,00
NIKKEI 225	38.142,37	-0,25%	-4,39%	42.426,77	31.156,12

