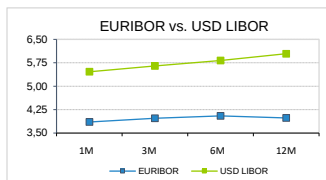


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

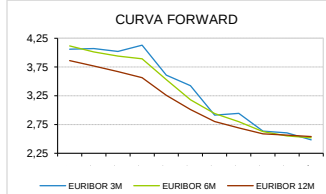
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8540	1	-1	1M	5,4628	0	2	5,2033	1,5905
3M	3,9750	2	3	3M	5,6498	0	1	5,2389	1,7350
6M	4,0500	2	-5	6M	5,8227	-1	-5	5,2701	1,7100
12M	3,9830	-3	-12	12M	6,0414	8	31	5,1994	1,8275



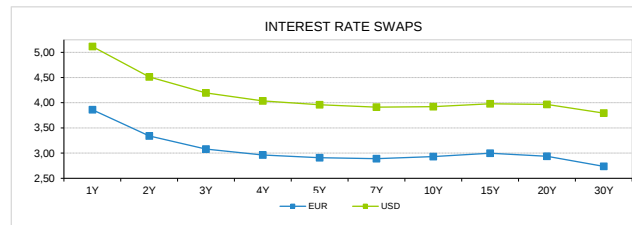
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8615	-4	-16	2,8045	2,5890	2,7930
2Y	3,3408	-7	-27	2,6760	2,6367	2,8360
3Y	3,0807	-7	-31	2,6470	2,6730	2,8770
4Y	2,9615	-7	-34	2,6550	2,7340	2,9160
5Y	2,9102	-7	-37	2,6820	2,7761	2,9550
7Y	2,8900	-6	-40	2,7450	2,8470	3,0140
10Y	2,9303	-5	-43	2,8470	2,9520	3,0520
15Y	2,9985	-5	-45	2,9240	2,9460	2,9520
20Y	2,9390	-6	-44	2,8570	2,8355	2,8073
30Y	2,7372	-4	-41	2,6550	2,6280	2,5900

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

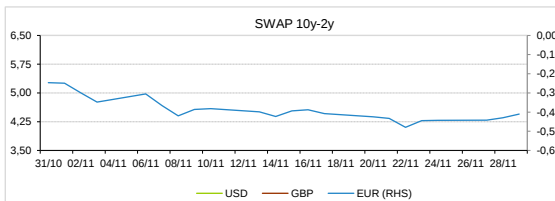
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	4,35
Índia	4,50



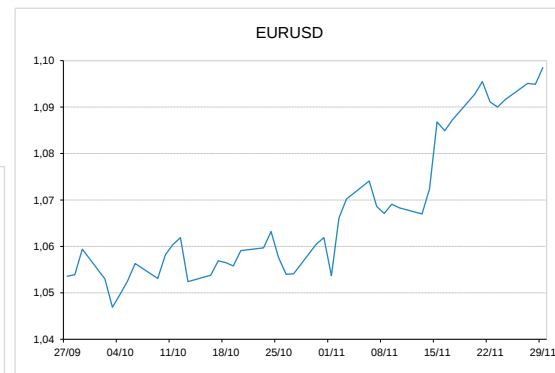
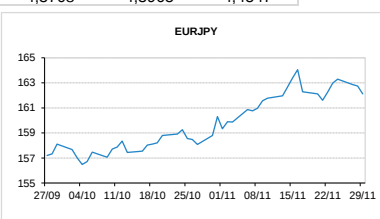
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,1161	-6	-25	3,8720	3,5540	3,7370
2Y	4,5140	-7	-42	3,6920	3,5970	3,7650
3Y	4,1945	-6	-50	3,6480	3,6420	3,7990
4Y	4,0380	-5	-55	3,6460	3,6780	3,8360
5Y	3,9615	-4	-58	3,6630	3,7140	3,8670
7Y	3,9121	-4	-61	3,7070	3,7820	3,9300
10Y	3,9210	-4	-62	3,7880	3,8725	3,9870
15Y	3,9792	-3	-59	3,8750	3,9120	3,9640
20Y	3,9655	-3	-57	3,8700	3,8600	3,8490
30Y	3,7941	-3	-53	3,6980	3,6520	3,6080



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	82,35	0,67	-6,85	OT 2Y	2,896	-0,15	-21,60
JETFUEL	910,25	5,50	-41,00	OT 5Y	2,774	-0,09	-32,80
DIESEL	854,25	14,50	-40,00	OT 10Y	3,094	-0,08	-43,10
COBRE	8 451,00	109,00	374,00	BUND 10Y	2,303	-7,24	-38,20
ZINCO	2 539,50	-2,50	66,25	SCHATZ 2Y	3,168	-8,57	-12,40
OURO	2 041,87	0,90	35,50	T-NOTE 10Y	4,757	-3,19	-43,80
TRIGO	578,25	6,25	-24,25	T-NOTE 2Y	5,024	-4,52	-29,40
LICENÇA C02	70,65	-2,31	-8,70	GILT 10Y	4,306	-8,35	-61,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0985	0,33%	3,58%	1,1029	1,1074	1,1165
EUR/GBP	0,86525	0,34%	0,95%	0,8681	0,8714	0,8786
EUR/JPY	162,12	0,38%	-2,05%	162,10	162,09	162,06
EUR/CHF	0,9600	0,55%	-0,26%	0,9543	0,9487	0,9396
EUR/BRL	5,3684	-0,29%	-0,25%	5,4432	5,5170	5,6717
EUR/PLN	4,3453	-0,57%	2,38%	4,3708	4,3965	4,4547


FIXINGS CONTRA USD e EUR

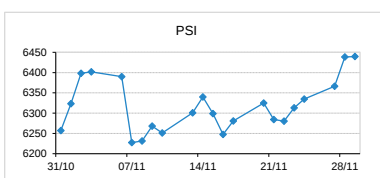
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0985	0,8653	162,12	0,9600	11,3767	7,4551	1,4916	1,65831	5,3684	11,6940
USD	0,9112	-	0,7876	147,38	0,8750	10,3566	6,7936	1,3590	1,5102	4,8851	10,6667

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,770	-0,54	13,39
BCP	0,307	-0,52	109,77
CORT. AMORIM	9,100	0,11	4,36
CTT	3,565	0,00	15,75
EDP	4,404	0,78	-5,41
EDP R	16,345	1,52	-20,58
GALP	13,620	-0,87	8,01
GREENVOLT	6,955	0,22	-10,83
J MARTINS	22,520	0,81	11,60
MOTA ENGIL	3,615	5,09	208,97
NAVIGATOR	3,768	-0,48	9,09
NOS	3,396	-0,29	-6,83
REN	2,430	-0,61	-3,57
SEMAPA	13,520	0,30	9,39
SONAE SGPS	0,922	-2,02	-1,39
IBERSOL	6,700	0,90	21,38

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	5,09
EDP R	1,52
IBERSOL	0,90
J MARTINS	0,81
EDP	0,78
BCP	-0,52
ALTRI	-0,54
REN	-0,61
GALP	-0,87
SONAE SGPS	-2,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 439,50	0,02%	12,46%	6 479,71	5 591,09
CAC40	7 267,64	0,24%	12,26%	7 581,26	6 388,23
ESTX 50 PR	4 370,53	0,52%	15,21%	4 491,51	3 767,26
XTRA DAX	16 166,45	1,09%	16,11%	16 528,97	13 791,52
S&P 500	4 557,72	0,06%	18,70%	4 607,07	3 764,49
IBEX 35	10 066,90	0,63%	22,33%	10 097,90	8 059,50
NIKKEI 225	33 321,22	-0,26%	27,69%	33 853,46	25 661,89

