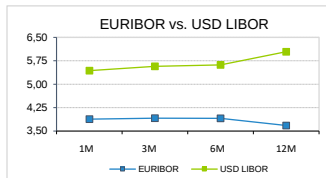


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

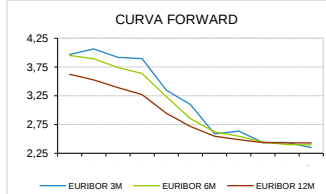
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8820	5	-1	1M	5,4352	0	-1	5,1909	1,7231
3M	3,9120	2	-2	3M	5,5707	1	-1	5,2045	1,7043
6M	3,9080	1	1	6M	5,6169	2	2	5,1680	1,6400
12M	3,6780	2	4	12M	6,0414	8	31	4,9754	1,5950



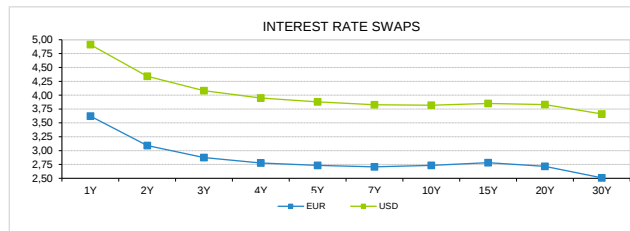
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6226	-2	12	2,5485	2,4708	2,6007
2Y	3,0900	-3	20	2,4880	2,5100	2,6374
3Y	2,8746	-4	22	2,4830	2,5380	2,6710
4Y	2,7772	-3	21	2,4990	2,5710	2,7010
5Y	2,7340	-3	20	2,5180	2,6030	2,7317
7Y	2,7080	-3	17	2,5690	2,6650	2,7850
10Y	2,7330	-3	14	2,6490	2,7378	2,8094
15Y	2,7810	-2	12	2,7080	2,7223	2,7090
20Y	2,7160	-1	10	2,6364	2,6065	2,5658
30Y	2,5090	-1	8	2,4350	2,3940	2,3460

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

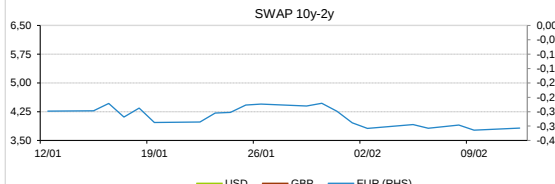
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



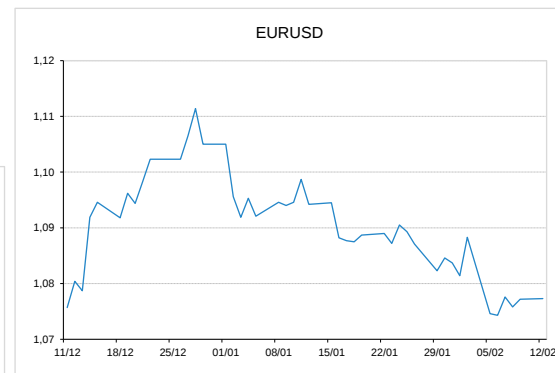
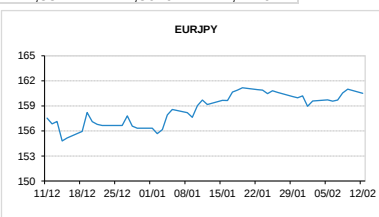
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,9121	0	27	3,7350	3,5740	3,6670
2Y	4,3408	0	36	3,6190	3,5730	3,6890
3Y	4,0804	0	37	3,6050	3,6030	3,7060
4Y	3,9500	0	35	3,5970	3,6290	3,7290
5Y	3,8800	0	33	3,6100	3,6500	3,7480
7Y	3,8282	0	30	3,6410	3,6930	3,7900
10Y	3,8198	0	27	3,6940	3,7540	3,8310
15Y	3,8500	1	24	3,7550	3,7800	3,8080
20Y	3,8295	1	22	3,7425	3,7250	3,7000
30Y	3,6613	1	20	3,5730	3,5230	3,4680



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	81,58	-0,61	3,61	OT 2Y	2,573	-0,03	-8,60
JETFUEL	942,25	19,25	89,75	OT 5Y	2,624	-0,03	13,90
DIESEL	932,75	28,75	146,75	OT 10Y	3,171	-0,03	35,00
COBRE	8 189,00	-24,50	-200,50	BUND 10Y	2,226	-1,88	15,30
ZINCO	2 288,90	-29,21	-212,85	SCHATZ 2Y	3,073	-1,76	21,80
OURO	2 015,90	-8,37	-33,16	T-NOTE 10Y	4,659	-0,56	20,20
TRIGO	600,00	3,25	4,00	T-NOTE 2Y	4,786	-0,20	31,90
LICENÇA C02	57,01	-1,78	-8,80	GILT 10Y	4,275	-3,52	25,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0773	0,01%	-1,54%	1,0813	1,0855	1,0949
EUR/GBP	0,85391	0,06%	0,65%	0,8567	0,8598	0,8673
EUR/JPY	160,51	0,31%	-0,83%	160,49	160,48	160,45
EUR/CHF	0,9437	-0,03%	-1,07%	0,9382	0,9330	0,9243
EUR/BRL	5,3445	0,74%	0,32%	5,4166	5,4916	5,6403
EUR/PLN	4,3167	0,24%	0,91%	4,3377	4,3629	4,4279


FIXINGS CONTRA USD e EUR

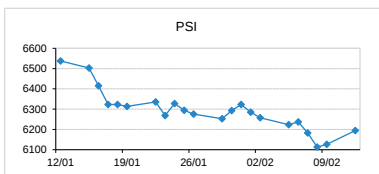
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0773	0,8539	160,51	0,9437	11,2230	7,4539	1,4480	1,6482	5,3445	11,3157
USD	0,9288	-	0,7927	149,45	0,8762	10,4253	6,9225	1,3450	1,5314	4,9553	10,5083

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,448	1,04	-3,30
BCP	0,260	2,32	-5,17
CORT. AMORIM	9,240	0,98	1,09
CTT	3,695	0,54	5,87
EDP	3,828	1,43	-15,96
EDP R	14,205	0,78	-23,32
GALP	14,580	1,39	9,30
GREENVOLT	8,095	0,06	-1,04
J MARTINS	21,940	0,27	-4,77
MOTA ENGIL	5,180	0,97	30,81
NAVIGATOR	3,762	0,64	6,03
NOS	3,178	1,08	-0,69
REN	2,205	0,68	-5,16
SEMAPA	13,880	1,31	3,58
SONAE SGPS	0,885	1,20	-2,16
IBERSOL	6,580	-1,20	-1,50

MAIORES GANHOS/PERDAS

Título	Variação %
BCP	2,32
EDP	1,43
GALP	1,39
SEMAPA	1,31
SONAE SGPS	1,20
IBERSOL	-1,20



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 194,21	1,11%	-3,16%	6 665,15	5 591,09
CAC40	7 689,80	0,55%	1,94%	7 702,95	6 773,82
ESTX 50 PR	4 746,35	0,65%	4,97%	4 746,35	3 980,94
XTRA DAX	17 037,35	0,65%	1,71%	17 049,52	14 458,39
S&P 500	5 046,31	0,39%	5,80%	5 048,39	3 808,86
IBEX 35	9 984,70	0,89%	-1,16%	10 301,30	8 501,20
NIKKEI 225	36 897,42	0,09%	10,26%	37 287,26	26 632,92

