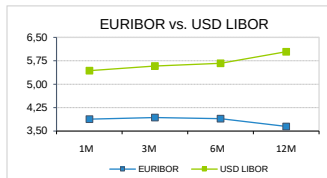


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

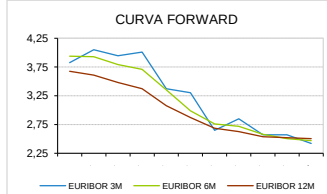
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,8810	0	-1	1M	5,4343	0	-2	5,1963	1,7252
3M	3,9330	2	4	3M	5,5807	-1	0	5,2088	1,6900
6M	3,8950	-3	3	6M	5,6718	-1	9	5,1720	1,5950
12M	3,6480	-1	5	12M	6,0414	8	31	4,9753	1,5100



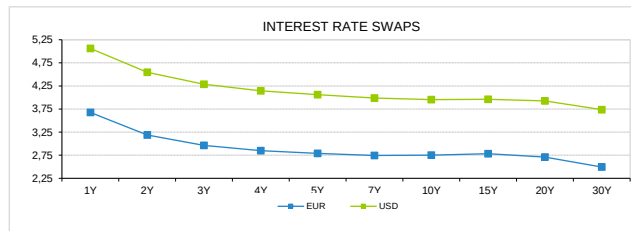
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,6760	2	15	2,6850	2,4940	2,5920
2Y	3,1867	6	26	2,5945	2,5148	2,6227
3Y	2,9620	6	26	2,5600	2,5310	2,6540
4Y	2,8480	6	23	2,5530	2,5650	2,6850
5Y	2,7902	6	20	2,5625	2,5956	2,7112
7Y	2,7452	5	15	2,5940	2,6440	2,7570
10Y	2,7530	4	10	2,6595	2,7210	2,7815
15Y	2,7840	3	6	2,7060	2,6971	2,6780
20Y	2,7110	2	2	2,6300	2,5815	2,5330
30Y	2,4950	2	0	2,4160	2,3680	2,3180

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

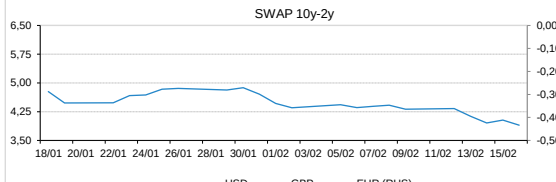
Zona Euro	4,50
EUA	5,50
Reino Unido	5,25
Japão	0,10
Canadá	5,00
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



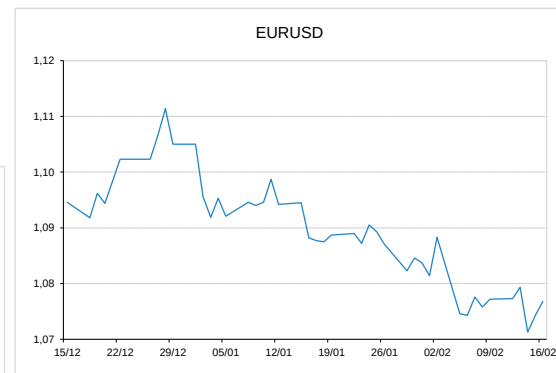
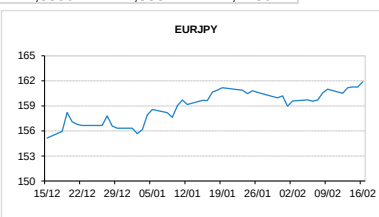
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	5,0621	6	35	3,9950	3,7320	3,7640
2Y	4,5464	9	49	3,8520	3,7170	3,7765
3Y	4,2853	10	48	3,8130	3,7320	3,7900
4Y	4,1453	10	45	3,7870	3,7460	3,8050
5Y	4,0624	9	41	3,7830	3,7590	3,8230
7Y	3,9877	9	35	3,7880	3,7890	3,8635
10Y	3,9544	8	29	3,8200	3,8400	3,8950
15Y	3,9611	7	23	3,8530	3,8430	3,8580
20Y	3,9260	6	20	3,8170	3,7700	3,7390
30Y	3,7371	5	16	3,6320	3,5600	3,4980



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,21	0,35	5,34	OT 2Y	2,640	0,03	14,10
JETFUEL	885,00	7,75	-4,50	OT 5Y	2,683	0,05	6,80
DIESEL	894,00	4,50	95,00	OT 10Y	3,155	0,04	0,20
COBRE	8 322,50	117,00	-67,00	BUND 10Y	2,275	5,94	11,70
ZINCO	2 332,50	39,50	-226,50	SCHATZ 2Y	3,201	6,79	27,80
OURO	2 009,21	4,82	-19,23	T-NOTE 10Y	4,774	6,17	20,70
TRIGO	561,00	-6,25	-35,00	T-NOTE 2Y	4,979	9,63	39,80
LICENÇA C02	57,09	-0,82	-8,50	GILT 10Y	4,324	6,92	11,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0768	0,23%	-1,05%	1,0808	1,0852	1,0952
EUR/GBP	0,85605	0,04%	0,55%	0,8588	0,8620	0,8693
EUR/JPY	161,88	-0,38%	-1,38%	161,86	161,85	161,82
EUR/CHF	0,9489	-0,10%	-1,25%	0,9432	0,9378	0,9282
EUR/BRL	5,351	0,12%	0,11%	5,4228	5,4968	5,6482
EUR/PLN	4,3383	0,10%	1,22%	4,3590	4,3837	4,4436


FIXINGS CONTRA USD e EUR

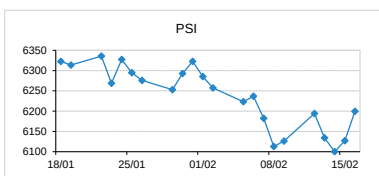
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0768	0,8561	161,88	0,9489	11,2442	7,4542	1,4508	1,64862	5,3510	11,3181
USD	0,9284	-	0,7947	150,215	0,8808	10,4525	6,9207	1,3482	1,5323	4,9654	10,5141

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,524	3,43	-1,65
BCP	0,266	2,19	-3,24
CORT. AMORIM	9,380	1,30	2,63
CTT	3,670	0,69	5,16
EDP	3,768	-1,44	-17,28
EDP R	14,150	-1,01	-23,62
GALP	14,350	2,46	7,57
GREENVOLT	8,105	0,06	-0,92
J MARTINS	21,800	1,21	-5,38
MOTA ENGIL	5,250	1,74	32,58
NAVIGATOR	3,868	3,26	9,02
NOS	3,178	1,15	-0,69
REN	2,215	0,23	-4,73
SEMAPA	14,020	1,30	4,63
SONAE SGPS	0,880	0,86	-2,71
IBERSOL	6,600	-0,60	-1,20

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	3,43
NAVIGATOR	3,26
GALP	2,46
BCP	2,19
MOTA ENGIL	1,74
IBERSOL	-0,60
EDP R	-1,01
EDP	-1,44



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6 199,81	1,19%	-3,07%	6 665,15	5 591,09
CAC40	7 768,18	0,32%	2,98%	7 800,91	6 773,82
ESTX 50 PR	4 765,65	0,47%	5,40%	4 782,79	3 980,94
XTRA DAX	17 117,44	0,42%	2,18%	17 198,45	14 458,39
S&P 500	5 029,18	-0,01%	5,44%	5 048,39	3 808,86
IBEX 35	9 886,40	-0,41%	-2,14%	10 301,30	8 501,20
NIKKEI 225	38 487,24	0,86%	15,01%	38 865,06	26 632,92

