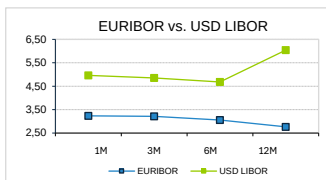


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENDA FIXA

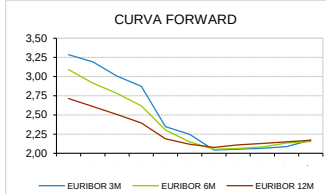
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,2350	-2	-17	1M	4,9602	0	-35	4,9079	0,9000
3M	3,2150	1	-26	3M	4,8537	0	-42	4,7687	0,7653
6M	3,0570	-1	-21	6M	4,6821	-1	-45	4,6119	0,7000
12M	2,7660	-3	-18	12M	6,0414	8	31	4,3350	0,6850



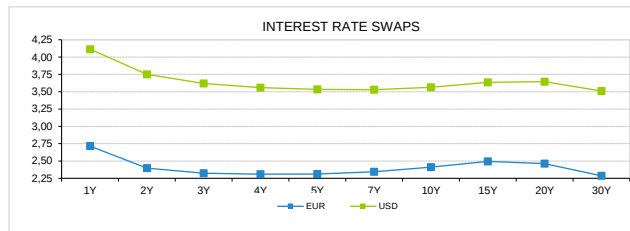
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7150	-3	-14	2,0757	2,2660	2,4014
2Y	2,3972	-5	-3	2,1218	2,2963	2,4338
3Y	2,3236	-6	1	2,1680	2,3320	2,4630
4Y	2,3090	-6	3	2,2070	2,3645	2,4950
5Y	2,3126	-6	3	2,2434	2,3955	2,5192
7Y	2,3445	-6	4	2,3120	2,4520	2,5700
10Y	2,4101	-6	4	2,4007	2,5235	2,6024
15Y	2,4940	-5	4	2,4800	2,5252	2,5240
20Y	2,4610	-5	4	2,4291	2,4290	2,3961
30Y	2,2860	-4	4	2,2490	2,2280	2,1833

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

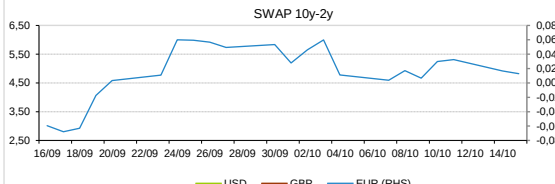
Zona Euro	3,65
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



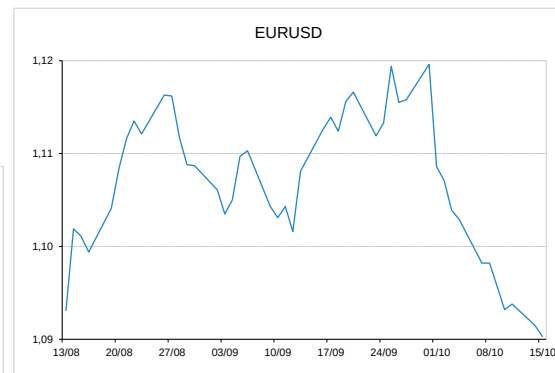
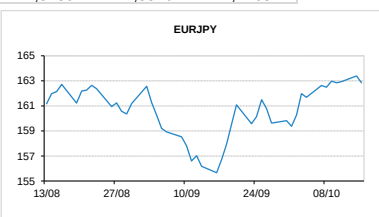
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1145	-2	28	3,3790	3,3665	3,4890
2Y	3,7502	-1	40	3,3620	3,3920	3,5150
3Y	3,6199	-2	43	3,3635	3,4230	3,5450
4Y	3,5593	-3	43	3,3760	3,4520	3,5740
5Y	3,5337	-4	43	3,3970	3,4800	3,5990
7Y	3,5300	-5	42	3,4440	3,5350	3,6540
10Y	3,5643	-6	41	3,5165	3,6100	3,7040
15Y	3,6361	-7	40	3,5970	3,6470	3,6960
20Y	3,6445	-7	39	3,5960	3,6020	3,6050
30Y	3,5107	-8	39	3,4540	3,4220	3,3830



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,85	-3,61	2,80	OT 2Y	2,219	-0,05	-7,50
JETFUEL	732,75	-19,25	47,50	OT 5Y	2,236	-0,07	-2,40
DIESEL	687,50	-16,50	32,75	OT 10Y	2,699	-0,07	-3,30
COBRE	9.648,00	-132,00	351,50	BUND 10Y	2,207	-5,28	9,50
ZINCO	3.074,22	-76,66	173,24	SCHATZ 2Y	2,471	-4,20	7,60
OURO	2.663,56	15,01	85,86	T-NOTE 10Y	4,451	-6,20	34,70
TRIGO	582,75	-2,50	-12,00	T-NOTE 2Y	4,178	-5,23	48,80
LICENÇA C02	65,01	-0,96	0,02	GILT 10Y	4,385	-11,23	51,40


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0903	-0,11%	-2,00%	1,0947	1,0989	1,1081
EUR/GBP	0,83355	0,37%	1,11%	0,8370	0,8405	0,8483
EUR/JPY	162,85	0,33%	-4,42%	162,84	162,83	162,81
EUR/CHF	0,9400	0,11%	0,05%	0,9340	0,9288	0,9200
EUR/BRL	6,1494	-0,76%	-0,23%	6,2427	6,3576	6,6435
EUR/PLN	4,2933	0,01%	-0,41%	4,3239	4,3570	4,4265


FIXINGS CONTRA USD e EUR

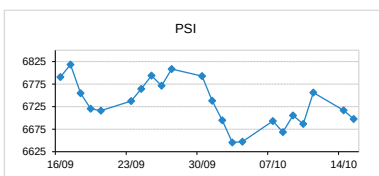
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0903	0,8336	162,85	0,9400	11,3272	7,4610	1,5048	1,62484	6,1494	11,7996
USD	0,9171	-	0,7637	149,19	0,8620	10,3700	6,8424	1,3799	1,4885	5,6447	10,8046

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,185	0,19	12,72
BCP	0,426	-1,39	55,14
CORT. AMORIM	8,820	0,46	-3,50
CTT	4,315	-0,12	23,64
EDP	3,880	1,41	-14,82
EDP R	14,020	0,43	-24,32
GALP	16,780	-2,47	25,79
GREENVOLT	8,320	0,06	1,71
J MARTINS	17,340	0,64	-24,74
MOTA ENGIL	2,474	-2,29	-37,53
NAVIGATOR	3,748	-0,53	5,64
NOS	3,660	1,81	14,38
REN	2,405	-0,41	3,44
SEMAPA	14,820	-0,54	10,60
SONAE SGPS	0,944	0,43	4,37
IBERSOL	7,220	-1,10	8,08

MAIORES GANHOS/PERDAS

Título	Variação %
NOS	1,81
EDP	1,41
J MARTINS	0,64
CORT. AMORI	0,46
EDP R	0,43
SEMAPA	-0,54
IBERSOL	-1,10
BCP	-1,39
MOTA ENGIL	-2,29
GALP	-2,47



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.697,52	-0,29%	4,71%	6.993,53	5.984,82
CAC40	7.521,97	-1,05%	-0,28%	8.259,19	6.773,82
ESTX 50 PR	4.946,73	-1,87%	9,41%	5.121,71	3.993,10
XTRA DAX	19.486,19	-0,11%	16,32%	19.633,91	14.630,21
S&P 500	5.843,91	-0,27%	22,51%	5.871,41	4.103,78
IBEX 35	11.930,20	0,67%	18,10%	12.004,60	8.879,30
NIKKEI 225	39.910,55	0,77%	19,26%	42.426,77	30.538,29

