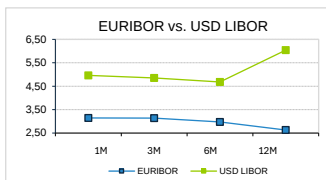


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

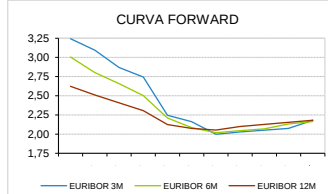
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1450	0	-23	1M	4,9602	0	-35	4,8687	0,8875
3M	3,1380	-6	-30	3M	4,8537	0	-42	4,7207	0,7516
6M	2,9720	-6	-21	6M	4,6821	-1	-45	4,5384	0,6700
12M	2,6300	-8	-29	12M	6,0414	8	31	4,2308	0,6300



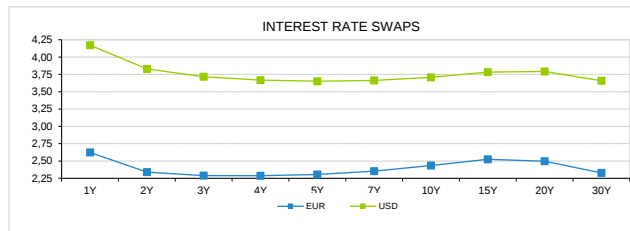
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6235	0	-16	2,0510	2,2872	2,4470
2Y	2,3405	5	-5	2,1140	2,3288	2,4830
3Y	2,2877	6	-1	2,1718	2,3674	2,5165
4Y	2,2875	6	1	2,2196	2,4043	2,5482
5Y	2,3043	7	3	2,2630	2,4387	2,5781
7Y	2,3528	7	3	2,3410	2,5040	2,6260
10Y	2,4340	7	3	2,4385	2,5737	2,6566
15Y	2,5250	7	3	2,5200	2,5760	2,5780
20Y	2,4970	7	3	2,4720	2,4796	2,4485
30Y	2,3270	7	2	2,2950	2,2789	2,2360

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

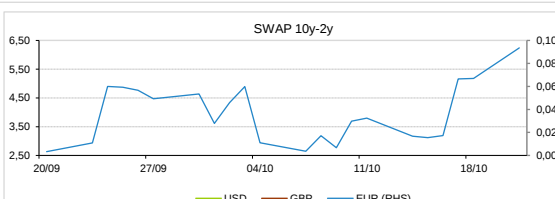
Zona Euro	3,40
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	4,25
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



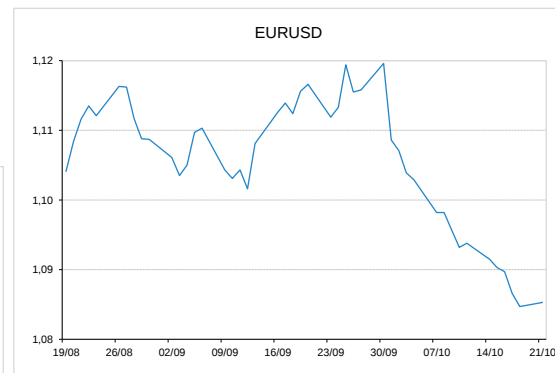
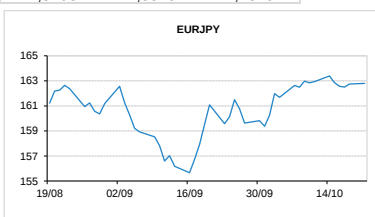
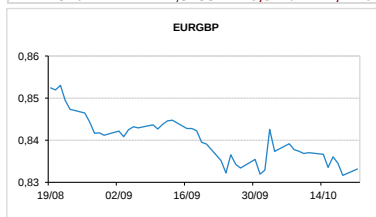
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1720	6	38	3,4750	3,5100	3,6690
2Y	3,8304	8	45	3,4760	3,5440	3,6960
3Y	3,7153	9	45	3,4865	3,5845	3,7240
4Y	3,6673	9	45	3,5090	3,6180	3,7490
5Y	3,6518	9	44	3,5380	3,6480	3,7740
7Y	3,6625	9	43	3,5945	3,7020	3,8250
10Y	3,7075	9	41	3,6710	3,7750	3,8705
15Y	3,7834	9	39	3,7510	3,8100	3,8600
20Y	3,7929	8	38	3,7500	3,7620	3,7650
30Y	3,6595	8	38	3,6060	3,5775	3,5380



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,77	0,71	0,08	OT 2Y	2,205	0,06	-11,80
JETFUEL	689,25	-12,50	-2,75	OT 5Y	2,271	0,11	-1,20
DIESEL	644,25	-12,25	-16,25	OT 10Y	2,743	0,12	-3,00
COBRE	9.622,50	109,50	225,00	BUND 10Y	2,256	9,40	10,70
ZINCO	3.098,51	45,96	216,20	SCHATZ 2Y	2,454	8,12	5,20
OURO	2.720,52	-0,93	98,64	T-NOTE 10Y	4,543	7,13	36,10
TRIGO	577,00	4,25	8,50	T-NOTE 2Y	4,263	7,65	51,70
LICENÇA C02	61,73	-0,55	-1,66	GILT 10Y	4,347	8,94	31,80


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0853	0,06%	-2,39%	1,0898	1,0944	1,1043
EUR/GBP	0,83315	-0,18%	0,24%	0,8366	0,8402	0,8478
EUR/JPY	162,79	-0,02%	-1,97%	162,78	162,77	162,75
EUR/CHF	0,9368	0,32%	0,52%	0,9309	0,9260	0,9173
EUR/BRL	6,1683	0,31%	-0,26%	6,2627	6,3771	6,6734
EUR/PLN	4,3188	-0,32%	-1,12%	4,3498	4,3849	4,4579


FIXINGS CONTRA USD e EUR

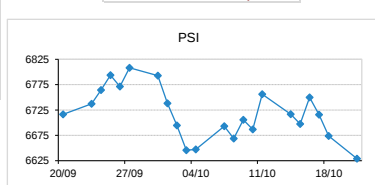
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0853	0,8332	162,79	0,9368	11,4295	7,4566	1,4986	1,62488	6,1683	11,8699
USD	0,9229	-	0,7692	150,21	0,8650	10,5514	6,8813	1,3833	1,4987	5,7032	10,9496

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,095	-0,68	10,76
BCP	0,428	-0,76	56,12
CORT. AMORIM	8,840	-0,34	-3,28
CTT	4,245	-0,93	21,63
EDP	3,865	-0,97	-15,15
EDP R	13,640	-2,22	-26,37
GALP	16,765	1,33	25,67
GREENVOLT	8,300	-0,36	1,47
J MARTINS	16,830	-0,71	-26,95
MOTA ENGIL	2,526	-2,32	-36,21
NAVIGATOR	3,634	-1,46	2,42
NOS	3,620	-0,28	13,13
REN	2,370	-0,84	1,94
SEMAPA	14,960	0,94	11,64
SONAE SGPS	0,930	-0,11	2,82
IBERSOL	7,060	-2,75	5,69

MAIORES GANHOS/PERDAS

Título	Variação %
GALP	1,33
SEMAPA	0,94
EDP	-0,97
NAVIGATOR	-1,46
EDP R	-2,22
MOTA ENGIL	-2,32
IBERSOL	-2,75



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.628,91	-0,67%	3,63%	6.993,53	5.984,82
CAC40	7.536,23	-1,01%	-0,09%	8.259,19	6.773,82
ESTX 50 PR	4.941,22	-0,90%	9,28%	5.121,71	3.993,10
XTRA DAX	19.461,19	-1,00%	16,17%	19.674,68	14.630,21
S&P 500	5.827,13	-0,65%	22,15%	5.878,46	4.103,78
IBEX 35	11.841,10	-0,71%	17,21%	12.037,90	8.879,30
NIKKEI 225	38.954,60	-0,07%	16,41%	42.426,77	30.538,29

