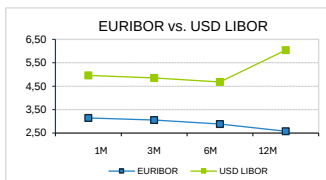


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
 derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

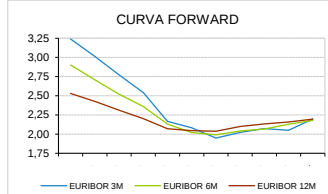
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,1460	-1	-22	1M	4,9602	0	-35	4,7995	0,9050
3M	3,0560	0	-27	3M	4,8537	0	-42	4,6922	0,7215
6M	2,8860	-2	-27	6M	4,6821	-1	-45	4,5155	0,6200
12M	2,5770	0	-19	12M	6,0414	8	31	4,2418	0,5950



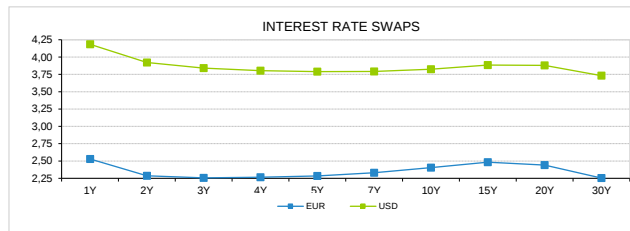
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5295	-1	-14	2,0376	2,2950	2,4268
2Y	2,2864	1	-1	2,1149	2,3285	2,4550
3Y	2,2563	2	4	2,1730	2,3620	2,4834
4Y	2,2650	1	6	2,2200	2,3915	2,5104
5Y	2,2845	1	7	2,2592	2,4210	2,5360
7Y	2,3310	1	7	2,3275	2,4770	2,5810
10Y	2,4046	1	5	2,4125	2,5350	2,6002
15Y	2,4835	0	3	2,4790	2,5206	2,5050
20Y	2,4417	0	1	2,4160	2,4110	2,3670
30Y	2,2538	-1	-2	2,2221	2,1972	2,1438

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

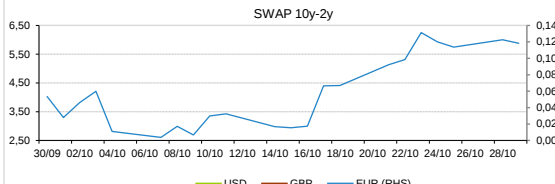
Zona Euro	3,40
EUA	5,00
Reino Unido	5,00
Japão	0,25
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	10,75
Austrália	4,35
Índia	4,50



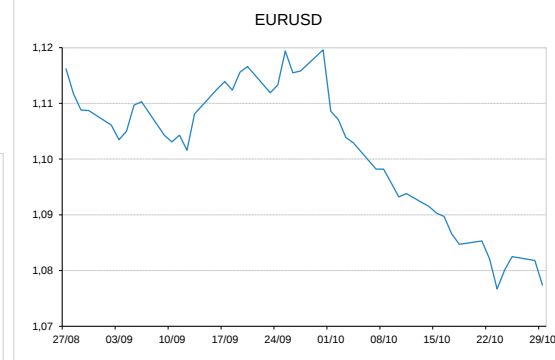
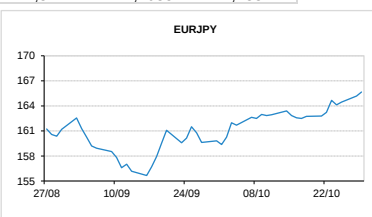
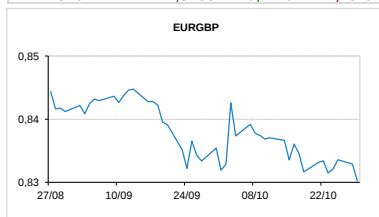
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,1848	0	33	3,6515	3,6820	3,7870
2Y	3,9227	0	48	3,6620	3,7040	3,8070
3Y	3,8420	1	53	3,6680	3,7300	3,8285
4Y	3,8036	1	54	3,6820	3,7530	3,8500
5Y	3,7893	2	54	3,7010	3,7755	3,8680
7Y	3,7933	3	53	3,7400	3,8170	3,9120
10Y	3,8252	3	51	3,7980	3,8750	3,9500
15Y	3,8852	3	48	3,8580	3,8930	3,9240
20Y	3,8803	3	46	3,8410	3,8350	3,8230
30Y	3,7315	3	43	3,6820	3,6410	3,5910



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,14	-0,28	-0,40	OT 2Y	2,179	0,02	4,10
JETFUEL	705,00	-27,25	15,75	OT 5Y	2,269	0,03	9,40
DIESEL	640,00	-32,25	-24,50	OT 10Y	2,745	0,04	4,40
COBRE	9.556,00	-61,00	-441,00	BUND 10Y	2,325	5,31	22,10
ZINCO	3.169,75	50,67	88,58	SCHATZ 2Y	2,463	4,19	15,50
OURO	2.767,16	24,70	108,92	T-NOTE 10Y	4,688	3,90	50,60
TRIGO	572,25	13,50	-7,75	T-NOTE 2Y	4,408	1,62	66,40
LICENÇA C02	66,88	0,48	0,55	GILT 10Y	4,587	6,97	41,70


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0774	-0,41%	-3,77%	1,0819	1,0869	1,0978
EUR/GBP	0,8302	0,33%	0,63%	0,8338	0,8377	0,8463
EUR/JPY	165,66	-0,29%	-3,53%	165,65	165,64	165,62
EUR/CHF	0,9385	-0,29%	0,33%	0,9326	0,9279	0,9196
EUR/BRL	6,2057	-0,49%	-2,16%	6,3019	6,4187	6,7204
EUR/PLN	4,3406	0,22%	-1,29%	4,3727	4,4085	4,4831


FIXINGS CONTRA USD e EUR

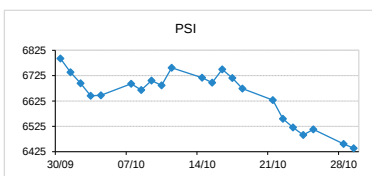
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0774	0,8302	165,66	0,9385	11,5140	7,4607	1,5031	1,6475	6,2057	11,8463
USD	0,9258	-	0,7695	153,375	0,8681	10,6616	6,9061	1,3900	1,5242	5,7075	10,9679

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,070	0,10	10,22
BCP	0,425	0,59	54,70
CORT. AMORIM	8,530	0,47	-6,67
CTT	4,225	1,20	21,06
EDP	3,647	-2,72	-19,93
EDP R	12,620	-2,55	-31,88
GALP	15,955	0,92	19,60
GREENVOLT	8,090	0,87	-1,10
J MARTINS	16,730	-0,59	-27,39
MOTA ENGIL	2,486	-0,32	-37,22
NAVIGATOR	3,610	1,52	1,75
NOS	3,630	0,55	13,44
REN	2,330	0,43	0,22
SEMAPA	14,780	1,65	10,30
SONAE SGPS	0,908	-0,77	0,39
IBERSOL	7,360	3,37	10,18

MAIORES GANHOS/PERDAS

Título	Variação %
IBERSOL	3,37
SEMAPA	1,65
NAVIGATOR	1,52
CTT	1,20
GALP	0,92
MOTA ENGIL	-0,32
J MARTINS	-0,59
SONAE SGPS	-0,77
EDP R	-2,55
EDP	-2,72



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.438,64	-0,27%	0,66%	6.993,53	6.050,03
CAC40	7.511,11	-0,61%	-0,43%	8.259,19	6.784,62
ESTX 50 PR	4.950,02	-0,40%	9,48%	5.121,71	4.006,64
XTRA DAX	19.478,07	-0,27%	16,28%	19.674,68	14.667,37
S&P 500	5.827,97	0,07%	22,18%	5.878,46	4.103,78
IBEX 35	11.795,30	-0,91%	16,76%	12.037,90	8.904,10
NIKKEI 225	38.903,68	0,77%	16,25%	42.426,77	30.538,29

