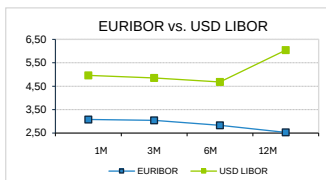


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

RENTA FIXA

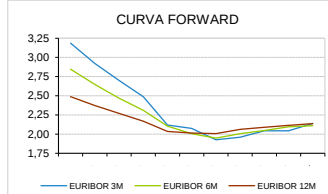
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	3,0800	-1	-17	1M	4,9602	0	-35	4,7089	0,8900
3M	3,0400	1	-14	3M	4,8537	0	-42	4,6899	0,6900
6M	2,8310	1	-23	6M	4,6821	-1	-45	4,5941	0,5600
12M	2,5280	-1	-29	12M	6,0414	8	31	4,4210	0,5425



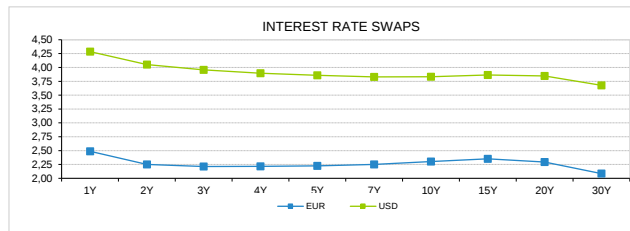
INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4880	-1	-26	2,0070	2,2198	2,3030
2Y	2,2498	-4	-19	2,0719	2,2413	2,3247
3Y	2,2130	-5	-15	2,1190	2,2610	2,3470
4Y	2,2152	-5	-14	2,1550	2,2820	2,3680
5Y	2,2242	-5	-14	2,1831	2,3050	2,3883
7Y	2,2509	-5	-15	2,2340	2,3440	2,4200
10Y	2,3020	-5	-17	2,2980	2,3880	2,4290
15Y	2,3520	-4	-19	2,3380	2,3560	2,3230
20Y	2,2936	-3	-21	2,2601	2,2340	2,1740
30Y	2,0850	-5	-24	2,0470	2,0058	1,9420

**TAXA DE REFERÊNCIA
BANCO CENTRAL**

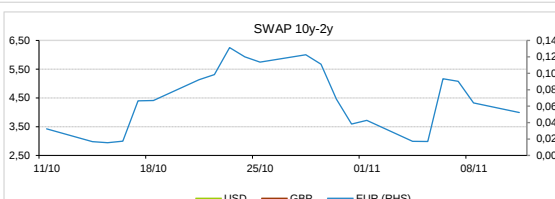
Zona Euro	3,40
EUA	4,75
Reino Unido	4,75
Japão	0,25
Canadá	3,75
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	4,35
Índia	4,50



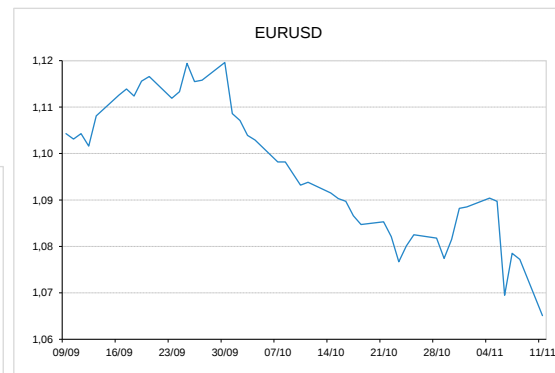
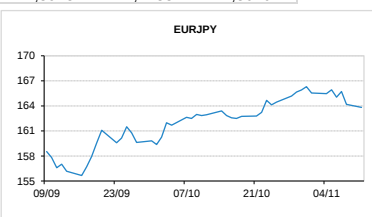
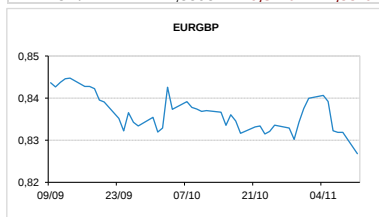
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,2862	2	17	3,8420	3,6920	3,7535
2Y	4,0525	6	29	3,7970	3,6890	3,7700
3Y	3,9570	4	33	3,7630	3,7095	3,7730
4Y	3,8969	4	34	3,7450	3,7280	3,7830
5Y	3,8590	2	33	3,7460	3,7370	3,7990
7Y	3,8309	1	31	3,7560	3,7650	3,8410
10Y	3,8320	-1	29	3,7870	3,8170	3,8750
15Y	3,8658	-3	25	3,8280	3,8280	3,8480
20Y	3,8475	-4	23	3,8000	3,7620	3,7360
30Y	3,6777	-5	20	3,6220	3,5560	3,4970



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,78	-2,09	-6,82	OT 2Y	2,241	-0,01	1,20
JETFUEL	716,25	-10,75	-15,50	OT 5Y	2,323	-0,04	5,90
DIESEL	666,25	-11,25	-22,75	OT 10Y	2,821	-0,05	6,50
COBRE	9,433,00	-220,50	-299,00	BUND 10Y	2,327	-3,43	8,10
ZINCO	2,955,35	-75,25	-122,27	SCHATZ 2Y	2,478	-3,95	-1,80
OURO	2,616,53	-68,24	-40,06	T-NOTE 10Y	4,737	3,73	24,90
TRIGO	556,00	-16,50	-43,00	T-NOTE 2Y	4,578	4,26	35,80
LICENÇA C02	67,73	-0,29	3,11	GILT 10Y	4,719	-1,84	23,50


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0651	-1,12%	-2,62%	1,0694	1,0746	1,0865
EUR/GBP	0,8268	0,61%	1,24%	0,8304	0,8347	0,8444
EUR/JPY	163,82	0,22%	-0,54%	163,81	163,80	163,79
EUR/CHF	0,9373	0,14%	0,03%	0,9314	0,9267	0,9181
EUR/BRL	6,1529	-0,11%	-0,28%	6,2498	6,3639	6,6724
EUR/PLN	4,3595	-0,82%	-1,55%	4,3925	4,4288	4,5020


FIXINGS CONTRA USD e EUR

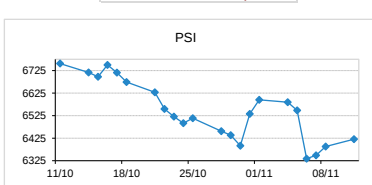
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0651	0,8268	163,82	0,9373	11,5547	7,4583	1,4822	1,62048	6,1529	11,7620
USD	0,9396	-	0,7771	153,87	0,8801	10,8604	7,0072	1,3933	1,5225	5,7892	11,0577

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,060	0,00	10,00
BCP	0,454	0,67	65,27
CORT. AMORIM	8,200	0,49	-10,28
CTT	4,425	1,96	26,79
EDP	3,423	0,26	-24,85
EDP R	11,080	2,31	-40,19
GALP	15,725	-0,38	17,88
J MARTINS	18,520	-0,86	-19,62
MOTA ENGIL	2,644	3,61	-33,23
NAVIGATOR	3,498	0,52	-1,41
NOS	3,395	0,74	6,09
REN	2,320	-0,22	-0,22
SEMAPA	14,080	-0,28	5,07
SONAE SGPS	0,926	1,76	2,38
IBERSOL	7,620	1,06	14,07

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	3,61
EDP R	2,31
CTT	1,96
SONAE SGPS	1,76
IBERSOL	1,06
REN	-0,22
SEMAPA	-0,28
GALP	-0,38
J MARTINS	-0,86



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.420,48	0,51%	0,38%	6.993,53	6.050,03
CAC40	7.426,88	1,20%	-1,54%	8.259,19	7.006,09
ESTX 50 PR	4.854,03	1,07%	7,36%	5.121,71	4.176,16
XTRA DAX	19.448,60	1,21%	16,10%	19.674,68	15.171,58
S&P 500	6.010,07	0,23%	25,98%	6.017,31	4.353,34
IBEX 35	11.597,30	0,40%	14,80%	12.037,90	9.329,30
NIKKEI 225	39.533,32	0,08%	18,14%	42.426,77	31.156,12

