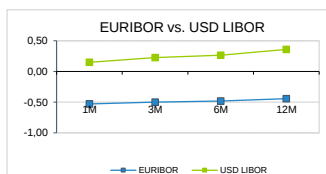


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS derivados.caixabi@caixabi.pt - 21 313 73 26

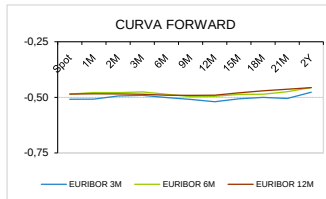
RENTA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,5290	-1	-1	1M	0,1490	0	-1	0,0468
3M	-0,4980	0	-2	3M	0,2251	0	-2	0,0664
6M	-0,4800	-1	-4	6M	0,2651	0	-4	0,0810
12M	-0,4430	-1	-7	12M	0,3593	-1	-9	0,1468
								-0,5974

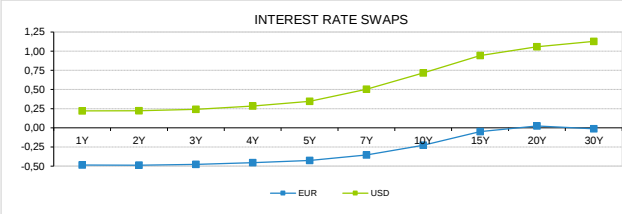


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4859	0	-4	-0,4900	-0,3882	-0,2325
2Y	-0,4878	0	-5	-0,4730	-0,3484	-0,1861
3Y	-0,4776	1	-6	-0,4445	-0,3100	-0,1377
4Y	-0,4544	1	-6	-0,4115	-0,2665	-0,0869
5Y	-0,4252	1	-6	-0,3750	-0,2217	-0,0350
7Y	-0,3548	2	-7	-0,2927	-0,1235	0,0487
10Y	-0,2280	2	-8	-0,1570	-0,0021	0,1355
15Y	-0,0489	2	-10	0,0006	0,0957	0,1701
20Y	0,0240	2	-11	0,0493	0,0969	0,1285
30Y	-0,0120	3	-12	-0,0052	0,0099	0,0158

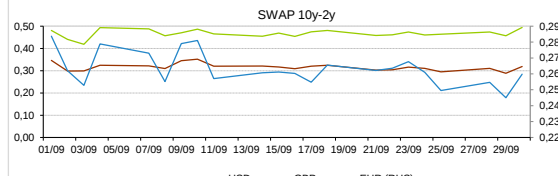
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2212	0	-1	0,2252	0,3935	0,7955
2Y	0,2219	0	0	0,2480	0,4995	0,8350
3Y	0,2417	0	1	0,3026	0,5550	0,9680
4Y	0,2835	1	2	0,3735	0,6480	1,0340
5Y	0,3465	2	2	0,4626	0,7472	1,1005
7Y	0,5032	3	2	0,6305	0,8590	1,1897
10Y	0,7162	4	2	0,8335	1,0560	1,2630
15Y	0,9430	5	3	1,0266	1,1897	1,3020
20Y	1,0582	5	3	1,1121	1,1885	1,2870
30Y	1,1281	6	4	1,1520	1,2171	1,2024

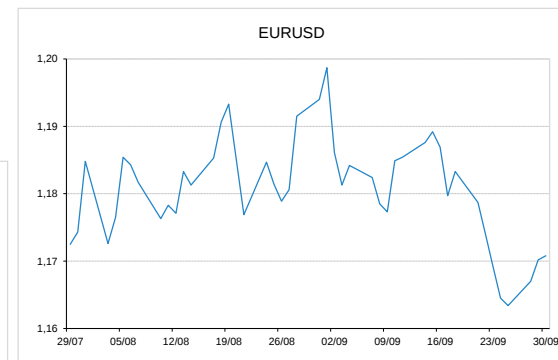
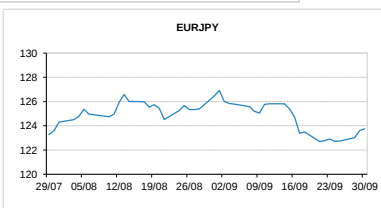
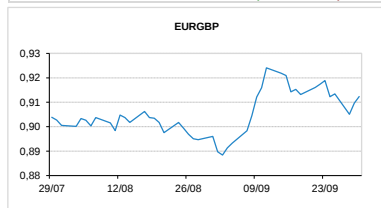


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	40,82	-0,21	-4,46	OT 2Y	-0,571	0,01	-8,70
JETFUEL	313,25	-10,00	-24,75	OT 5Y	-0,219	0,01	-7,60
DIESEL	325,25	-10,00	-44,00	OT 10Y	0,263	0,03	-15,90
COBRE	6.611,00	7,00	-88,00	BUND 10Y	-1,028	2,97	-11,50
ZINCO	2.412,50	-10,00	-95,75	SCHATZ 2Y	-0,130	0,91	-3,60
OURO	1.896,81	1,17	-75,09	T-NOTE 10Y	1,694	2,94	-1,90
TRIGO	559,00	9,50	6,75	T-NOTE 2Y	0,717	0,55	0,00
LICENÇA C02	27,11	0,32	-1,55	GILT 10Y	0,340	5,20	-8,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1708	0,05%	-1,94%	1,1734	1,1757	1,1805
EUR/GBP	0,91235	-0,30%	-1,79%	0,9138	0,9152	0,9181
EUR/JPY	123,76	-0,12%	2,19%	123,76	123,76	123,76
EUR/CHF	1,0769	0,22%	0,14%	1,0760	1,0753	1,0739
EUR/BRL	6,6047	0,20%	-0,71%	6,6420	6,6769	6,7709
EUR/PLN	4,5308	0,00%	-3,03%	4,5396	4,5478	4,5651



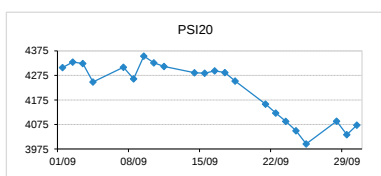
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1708	0,9124	123,76	1,0769	10,5120	7,4444	1,5637	1,63799	6,6047	10,9904
USD	0,8527	-	0,7734	105,535	0,9188	8,9480	6,3478	1,3360	1,3952	5,6367	9,3568

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	3,742	2,30	-34,12
BCP	0,080	1,01	-60,36
CORT. AMORIM	10,480	0,38	-7,26
CTT	2,520	0,60	-21,00
EDP	4,209	1,64	11,45
EDP R	14,180	2,31	35,05
GALP	7,892	1,73	-47,03
IBERSOL	4,730	-3,47	-40,88
J MARTINS	13,730	-0,79	-6,38
MOTA ENGIL	1,086	3,82	-41,93
NAVIGATOR	2,128	0,57	-38,29
NOS	3,036	-0,33	-36,75
PHAROL	0,106	0,76	6,83
RAMADA	3,190	2,24	-45,38
REN	2,380	0,63	-12,50
SEMAPA	7,630	1,06	-44,39
SONAE CAP.	0,692	-1,14	-8,10
SONAE SGPS	0,579	1,22	-36,43

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	3,82
EDP R	2,31
ALTRI	2,30
RAMADA	2,24
GALP	1,73
NOS	-0,33
J MARTINS	-0,79
SONAE CAP.	-1,14
IBERSOL	-3,47



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.072,51	0,97%	-21,89%	5.454,21	3.500,02
CAC40	4.820,57	-0,24%	-19,36%	6.111,41	3.632,06
ESTX 50 PR	3.203,81	-0,32%	-14,45%	3.867,28	2.302,84
XTRA DAX	12.792,12	-0,26%	-3,45%	13.795,24	8.255,65
S&P 500	3.379,47	1,31%	4,59%	3.588,11	2.191,86
IBEX 35	6.728,70	0,22%	-29,54%	10.100,20	5.814,50
NIKKEI 225	23.185,12	-1,50%	-1,99%	24.115,95	16.358,19

