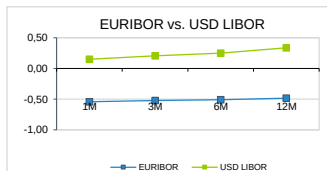


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

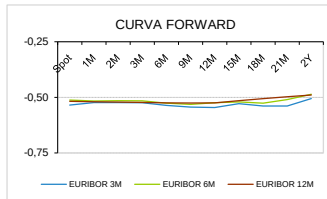
RENDA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,5420	0	0	1M	0,1501	0	0	0,0396
3M	-0,5230	1	-1	3M	0,2049	-1	-1	0,0510
6M	-0,5090	0	-1	6M	0,2488	-1	0	0,0611
12M	-0,4840	0	-2	12M	0,3365	0	0	0,1345

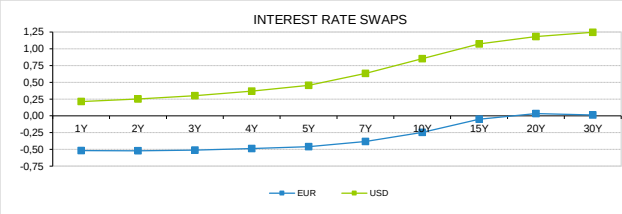


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5182	0	-1	-0,5269	-0,4250	-0,2510
2Y	-0,5215	1	-1	-0,5075	-0,3840	-0,1990
3Y	-0,5107	1	0	-0,4800	-0,3380	-0,1422
4Y	-0,4887	1	0	-0,4450	-0,2900	-0,0905
5Y	-0,4586	1	0	-0,4060	-0,2396	-0,0365
7Y	-0,3829	1	0	-0,3154	-0,1370	0,0540
10Y	-0,2472	1	0	-0,1711	-0,0020	0,1500
15Y	-0,0500	1	1	0,0021	0,1078	0,1950
20Y	0,0340	1	1	0,0616	0,1183	0,1610
30Y	0,0123	1	2	0,0219	0,0425	0,0541

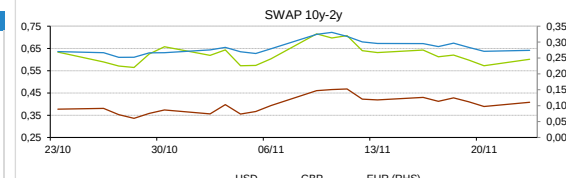
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2128	0	0	0,2837	0,5700	0,9865
2Y	0,2524	0	1	0,3372	0,6914	1,0860
3Y	0,2996	1	2	0,4165	0,7800	1,1490
4Y	0,3672	1	1	0,5080	0,8868	1,2090
5Y	0,4542	1	1	0,6020	0,9600	1,2703
7Y	0,6315	2	0	0,7790	1,0860	1,3290
10Y	0,8533	3	-2	0,9715	1,2287	1,3880
15Y	1,0725	4	-4	1,1510	1,2790	1,4340
20Y	1,1823	4	-5	1,2465	1,3510	1,4310
30Y	1,2463	4	-5	1,2814	1,3187	1,3835

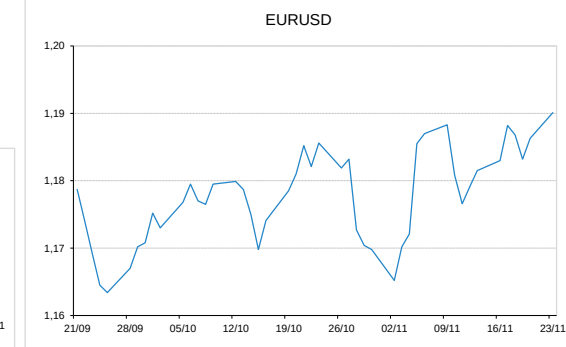
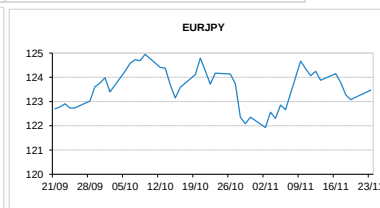
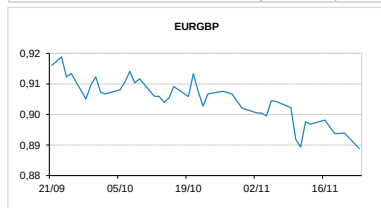


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,86	0,90	3,79	OT 2Y	-0,668	0,00	-12,10
JETFUEL	370,75	-1,25	32,17	OT 5Y	-0,432	0,00	-14,20
DIESEL	364,25	0,75	23,00	OT 10Y	0,026	0,00	-17,50
COBRE	7.261,00	184,50	378,50	BUND 10Y	-1,096	0,67	-1,60
ZINCO	2.785,75	35,20	261,00	SCHATZ 2Y	-0,158	0,46	2,50
OURO	1.837,10	-33,89	-64,95	T-NOTE 10Y	1,796	1,55	0,00
TRIGO	605,50	6,00	-27,00	T-NOTE 2Y	0,754	-0,19	0,60
LICENÇA C02	27,24	0,50	1,75	GILT 10Y	0,425	1,98	3,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1901	0,32%	0,38%	1,1929	1,1952	1,2002
EUR/GBP	0,88888	0,57%	2,01%	0,8903	0,8917	0,8946
EUR/JPY	123,47	-0,23%	0,57%	123,47	123,47	123,47
EUR/CHF	1,0800	0,02%	-0,71%	1,0792	1,0786	1,0771
EUR/BRL	6,4378	-0,71%	3,56%	6,4669	6,5039	6,6411
EUR/PLN	4,4753	-0,12%	2,11%	4,4836	4,4910	4,5089



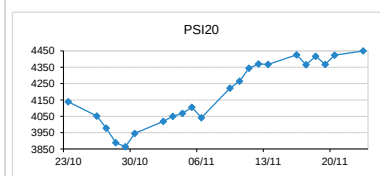
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1901	0,8889	123,47	1,0800	10,2298	7,4445	1,5485	1,62551	6,4378	10,7145
USD	0,8462	-	0,7521	104,455	0,9137	8,6522	6,3001	1,3092	1,3736	5,4231	9,0528

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,140	0,68	-27,11
BCP	0,113	1,53	-44,53
CORT. AMORIM	10,160	-0,39	-10,09
CTT	2,390	-1,85	-25,08
EDP	4,475	-0,97	18,50
EDP R	17,620	0,11	67,81
GALP	9,182	3,73	-38,38
IBERSOL	4,330	-1,59	-45,88
J MARTINS	13,980	0,36	-4,67
MOTA ENGIL	1,398	2,79	-25,24
NAVIGATOR	2,304	0,88	-33,19
NOS	2,828	1,00	-41,08
PHAROL	0,109	1,68	9,44
RAMADA	3,400	1,19	-41,78
REN	2,230	-1,33	-18,01
SEMAPA	8,310	2,21	-39,43
SONAE CAP.	0,770	0,00	2,26
SONAE SGPS	0,624	1,79	-31,43

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	3,73
MOTA ENGIL	2,79
SEMAPA	2,21
SONAE SGPS	1,79
PHAROL	1,68
CORT. AMORIM	-0,39
EDP	-0,97
REN	-1,33
IBERSOL	-1,59
CTT	-1,85



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.449,44	0,57%	-14,67%	5.454,21	3.500,02
CAC40	5.508,30	0,23%	-7,86%	6.111,41	3.632,06
ESTX 50 PR	3.463,04	-0,13%	-7,53%	3.867,28	2.302,84
XTRA DAX	13.171,45	0,26%	-0,59%	13.795,24	8.255,65
S&P 500	3.559,75	0,09%	10,22%	3.645,99	2.191,86
IBEX 35	7.989,50	0,15%	-16,33%	10.100,20	5.814,50
NIKKEI 225	25.527,37	-0,42%	7,91%	26.057,30	16.358,19

