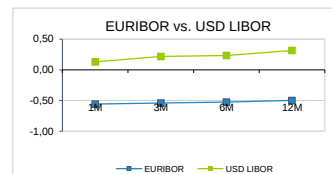


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

derivados.caixabi@caixabi.pt - 21 313 73 26

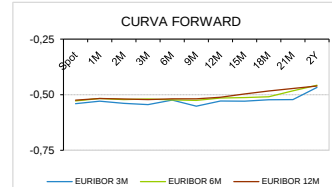
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5570	0	2	1M	0,1300	0	-2	0,0280	-0,8088
3M	-0,5400	0	0	3M	0,2178	0	-3	0,0379	-0,7640
6M	-0,5250	0	0	6M	0,2345	0	-3	0,0469	-0,7224
12M	-0,4980	1	-1	12M	0,3154	0	-2	0,0854	-0,6110

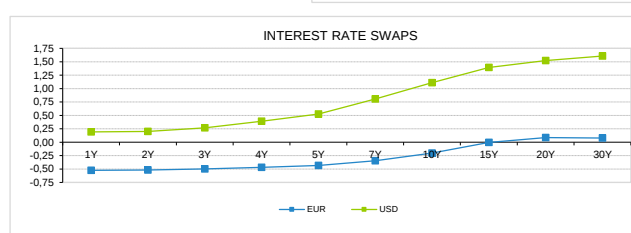


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5245	0	0	-0,5116	-0,3827	-0,1890
2Y	-0,5182	0	0	-0,4883	-0,3352	-0,1360
3Y	-0,4995	0	0	-0,4524	-0,2861	-0,0812
4Y	-0,4703	-1	1	-0,4100	-0,2338	-0,0295
5Y	-0,4330	-1	3	-0,3662	-0,1813	0,0231
7Y	-0,3460	-1	5	-0,2687	-0,0775	0,1127
10Y	-0,2020	-1	6	-0,1196	0,0573	0,2097
15Y	-0,0055	-2	8	0,0546	0,1675	0,2613
20Y	0,0863	-2	10	0,1207	0,1851	0,2350
30Y	0,0785	-2	12	0,0923	0,1165	0,1308

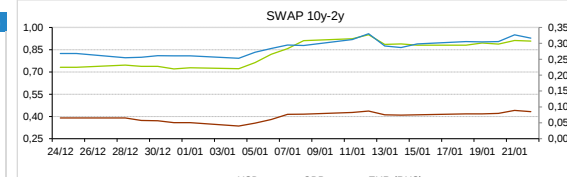
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1919	0	0	0,2100	0,7312	1,3850
2Y	0,2005	0	0	0,3058	0,9050	1,5020
3Y	0,2675	0	2	0,4410	1,0640	1,6030
4Y	0,3892	0	6	0,6030	1,2010	1,6703
5Y	0,5263	0	9	0,7570	1,3180	1,7277
7Y	0,8043	0	15	1,0220	1,4670	1,7800
10Y	1,1087	0	18	1,2720	1,6367	1,8490
15Y	1,3924	0	21	1,4990	1,7300	1,8770
20Y	1,5209	0	21	1,5930	1,7832	1,9013
30Y	1,6065	0	21	1,6255	1,7475	1,8050

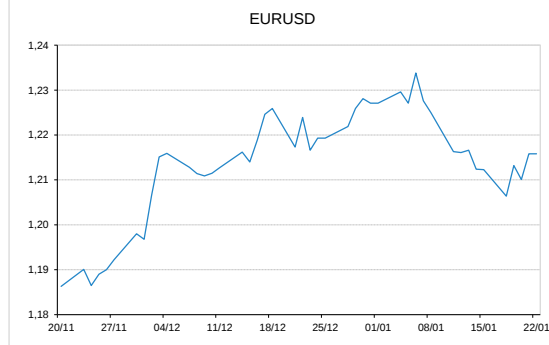
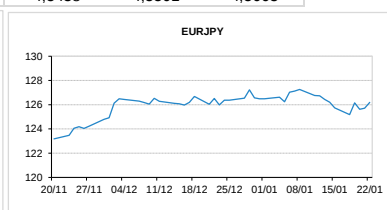
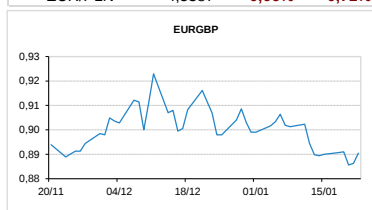


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,40	-0,70	5,24	OT 2Y	-0,641	0,00	8,80
JETFUEL	471,00	-2,75	33,25	OT 5Y	-0,409	-0,01	2,10
DIESEL	456,50	-1,50	34,46	OT 10Y	0,072	-0,01	1,20
COBRE	8.034,00	-23,00	175,00	BUND 10Y	-1,211	-2,39	-0,60
ZINCO	2.694,25	-18,75	-132,50	SCHATZ 2Y	-0,126	-1,14	-1,20
OURO	1.853,12	-11,73	-14,62	T-NOTE 10Y	1,914	-1,29	6,70
TRIGO	643,75	-17,00	26,75	T-NOTE 2Y	0,713	-0,18	-0,20
LICENÇA C02	34,13	0,02	2,98	GILT 10Y	0,494	-1,74	0,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2158	0,00%	-0,66%	1,2183	1,2207	1,2261
EUR/GBP	0,89045	-0,47%	2,36%	0,8918	0,8931	0,8958
EUR/JPY	126,19	-0,37%	0,26%	126,19	126,19	126,19
EUR/CHF	1,0782	-0,13%	0,40%	1,0775	1,0768	1,0754
EUR/BRL	6,6424	-1,81%	-5,50%	6,6744	6,7217	6,8786
EUR/PLN	4,5387	-0,06%	-0,71%	4,5438	4,5501	4,5663

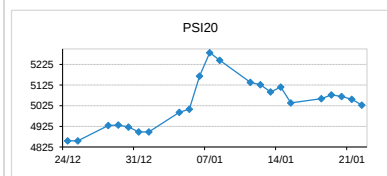


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,2158	0,8905	126,19	1,0782	10,0848	7,4390	1,5495	1,57749	6,6424
USD	0,8216	-	0,7315	103,795	0,8855	8,2933	6,1114	1,2716	1,2953	5,4531
										10,3373
										8,4959

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,230	-0,19	1,36
BCP	0,120	-2,84	-2,68
CORT. AMORIM	11,120	0,36	-4,14
CTT	2,475	-1,39	5,32
EDP	5,296	-0,49	2,72
EDP R	24,700	0,61	8,33
GALP	8,778	-1,94	0,27
IBERSOL	4,960	-0,40	-8,15
J MARTINS	14,355	-0,21	3,87
MOTA ENGIL	1,406	-0,99	3,08
NAVIGATOR	2,524	-1,56	1,04
NOVABASE	3,340	0,30	4,05
NOS	2,976	-0,13	4,13
PHAROL	0,135	1,20	8,17
REN	2,345	-0,64	-0,85
SEMAPA	8,860	-1,12	-1,56
SONAE SGPS	0,708	0,78	6,95

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	1,20
SONAE SGPS	0,78
EDP R	0,61
CORT. AMORIM	0,36
NOVABASE	0,30
SEMAPA	-1,12
CTT	-1,39
NAVIGATOR	-1,56
GALP	-1,94
BCP	-2,84



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.027,98	-0,55%	2,65%	5.454,21	3.500,02
CAC40	5.552,12	-0,69%	0,01%	6.111,41	3.632,06
ESTX 50 PR	3.599,17	-0,53%	1,31%	3.867,28	2.302,84
XTRA DAX	13.857,16	-0,36%	1,01%	14.131,52	8.255,65
S&P 500	3.838,29	-0,38%	2,19%	3.861,45	2.191,86
IBEX 35	8.026,90	-1,17%	-0,58%	10.100,20	5.814,50
NIKKEI 225	28.631,45	-0,44%	4,33%	28.979,53	16.358,19

