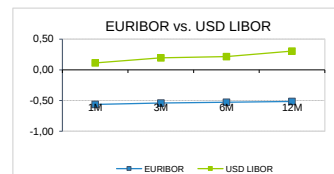


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

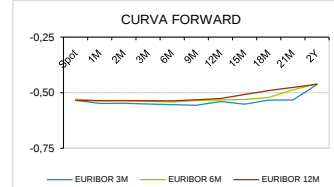
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5630	0	-1	1M	0,1130	-1	-3	0,0275	-0,8056
3M	-0,5400	0	1	3M	0,1955	-1	-4	0,0406	-0,7612
6M	-0,5260	0	0	6M	0,2150	-1	-4	0,0469	-0,7230
12M	-0,5150	0	-2	12M	0,3055	-1	-4	0,0886	-0,6124

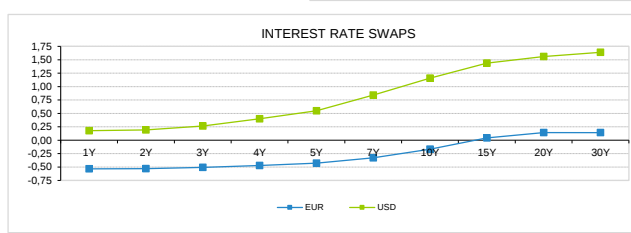


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5345	0	1	-0,5279	-0,3619	-0,1424
2Y	-0,5301	1	1	-0,4944	-0,3080	-0,0840
3Y	-0,5075	1	2	-0,4503	-0,2530	-0,0260
4Y	-0,4717	1	4	-0,4005	-0,1960	0,0305
5Y	-0,4265	1	6	-0,3486	-0,1381	0,0870
7Y	-0,3277	2	9	-0,2395	-0,0250	0,1649
10Y	-0,1676	2	12	-0,0784	0,1110	0,2745
15Y	0,0425	2	15	0,1075	0,2323	0,3290
20Y	0,1407	2	17	0,1793	0,2526	0,3040
30Y	0,1410	3	19	0,1575	0,1906	0,2108

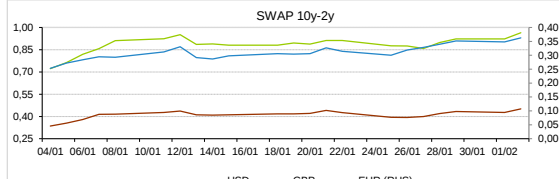
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1775	0	-1	0,2116	0,8034	1,4894
2Y	0,1917	1	0	0,3086	0,9820	1,5770
3Y	0,2643	1	3	0,4729	1,1250	1,6841
4Y	0,3980	2	8	0,6423	1,2640	1,7497
5Y	0,5480	2	13	0,8074	1,3972	1,8040
7Y	0,8411	4	20	1,0774	1,5382	1,8260
10Y	1,1558	5	24	1,3445	1,7004	1,9060
15Y	1,4365	5	26	1,5629	1,7861	1,9210
20Y	1,5596	5	26	1,6532	1,8286	1,9100
30Y	1,6385	5	25	1,6650	1,7992	1,8517

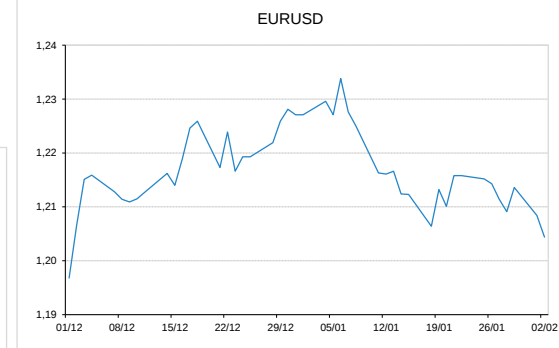
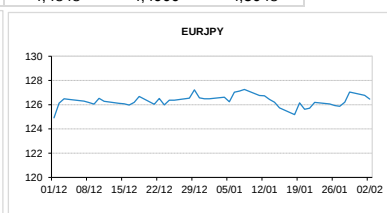


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	57,64	1,29	5,82	OT 2Y	-0,666	0,01	5,90
JETFUEL	477,07	14,07	38,25	OT 5Y	-0,432	0,02	0,30
DIESEL	465,05	14,55	39,27	OT 10Y	0,058	0,03	2,80
COBRE	7.822,50	-57,50	32,50	BUND 10Y	-1,187	2,86	5,60
ZINCO	2.551,75	-9,75	-190,08	SCHATZ 2Y	-0,128	1,37	-0,20
OURO	1.838,46	-26,43	-55,90	T-NOTE 10Y	1,918	1,86	10,00
TRIGO	644,75	-6,25	4,25	T-NOTE 2Y	0,707	0,37	-0,20
LICENÇA C02	34,80	1,95	2,08	GILT 10Y	0,528	2,61	15,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2044	-0,33%	-2,05%	1,2067	1,2091	1,2145
EUR/GBP	0,88075	0,14%	2,37%	0,8821	0,8835	0,8863
EUR/JPY	126,46	0,25%	0,13%	126,46	126,46	126,46
EUR/CHF	1,0808	0,12%	-0,07%	1,0801	1,0794	1,0781
EUR/BRL	6,4567	1,69%	0,01%	6,4823	6,5297	6,6688
EUR/PLN	4,4810	0,63%	1,69%	4,4848	4,4900	4,5048



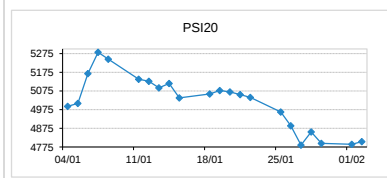
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2044	0,8808	126,46	1,0808	10,1253	7,4377	1,5407	1,58494	6,4567	10,3597
USD	0,8314	-	0,7337	105,115	0,8988	8,4234	6,1837	1,2832	1,3192	5,3599	8,6275

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,986	-0,24	-3,37
BCP	0,117	2,10	-5,11
CORT. AMORIM	11,020	-0,72	-5,00
CTT	2,330	-2,31	-0,85
EDP	5,216	-0,15	1,16
EDP R	22,700	0,22	-0,44
GALP	8,264	1,77	-5,60
IBERSOL	4,920	-1,20	-8,89
J MARTINS	13,275	-0,04	-3,94
MOTA ENGIL	1,390	0,87	1,91
NAVIGATOR	2,460	-0,65	-1,52
NOVABASE	3,320	0,61	3,43
NOS	2,790	-0,50	-2,38
PHAROL	0,126	6,04	1,28
REN	2,340	0,00	-1,06
SEMAPA	8,930	2,17	-0,78
SONAE SGPS	0,659	-0,38	-0,45

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	6,04
SEMAPA	2,17
BCP	2,10
GALP	1,77
MOTA ENGIL	0,87
NOS	-0,50
NAVIGATOR	-0,65
CORT. AMORIM	-0,72
IBERSOL	-1,20
CTT	-2,31



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.803,64	0,29%	-1,93%	5.454,21	3.500,02
CAC40	5.565,54	1,90%	0,25%	6.111,41	3.632,06
ESTX 50 PR	3.591,33	1,71%	1,09%	3.867,28	2.302,84
XTRA DAX	13.833,13	1,55%	0,83%	14.131,52	8.255,65
S&P 500	3.836,01	1,65%	2,13%	3.870,90	2.191,86
IBEX 35	7.943,00	1,86%	-1,62%	10.100,20	5.814,50
NIKKEI 225	28.362,17	0,97%	3,34%	28.979,53	16.358,19

