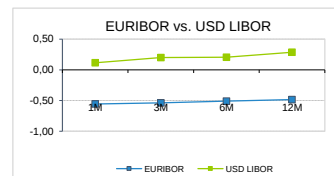


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

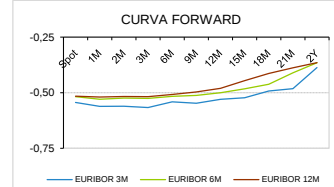
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5560	0	-1	1M	0,1151	1	0	0,0503	-0,7966
3M	-0,5380	0	-1	3M	0,2016	0	1	0,0881	-0,7596
6M	-0,5090	1	1	6M	0,2068	0	0	0,1080	-0,7122
12M	-0,4840	1	0	12M	0,2866	1	0	0,1643	-0,5958

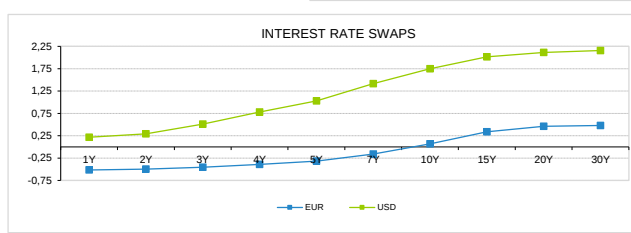


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5160	1	-1	-0,4807	-0,2029	0,1480
2Y	-0,4985	0	-1	-0,4225	-0,1142	0,2315
3Y	-0,4538	0	0	-0,3496	-0,0280	0,3070
4Y	-0,3912	0	1	-0,2685	0,0580	0,3800
5Y	-0,3173	0	3	-0,1860	0,1380	0,4520
7Y	-0,1596	0	6	-0,0220	0,2865	0,5580
10Y	0,0667	0	10	0,1950	0,4565	0,6685
15Y	0,3388	0	13	0,4299	0,6022	0,7265
20Y	0,4607	0	15	0,5192	0,6285	0,7005
30Y	0,4798	0	16	0,5085	0,5640	0,5981

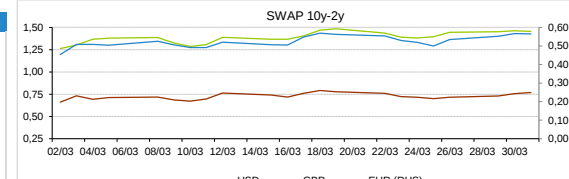
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2164	0	3	0,3710	1,6022	2,3325
2Y	0,2925	1	6	0,6597	1,8175	2,4150
3Y	0,5101	2	12	0,9688	2,0183	2,4895
4Y	0,7784	2	16	1,2382	2,1335	2,5174
5Y	1,0309	2	20	1,4556	2,2182	2,5390
7Y	1,4159	1	23	1,7502	2,3262	2,5801
10Y	1,7480	0	23	1,9730	2,4119	2,5610
15Y	2,0136	0	22	2,1610	2,4375	2,5350
20Y	2,1133	-1	21	2,2355	2,4446	2,5135
30Y	2,1565	-1	20	2,2165	2,3656	2,3840

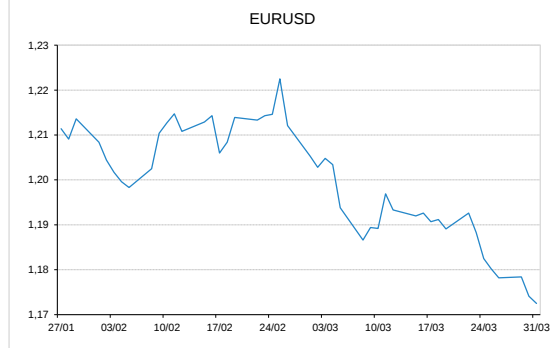
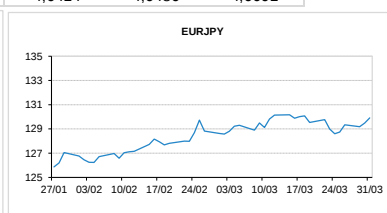


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,88	-0,26	-0,54	OT 2Y	-0,563	0,00	0,30
JETFUEL	521,50	-6,00	-21,00	OT 5Y	-0,286	0,00	-5,60
DIESEL	508,00	-5,75	-21,50	OT 10Y	0,224	-0,01	0,20
COBRE	8.750,50	-91,50	-303,50	BUND 10Y	-0,816	-2,21	2,50
ZINCO	2.798,25	-19,85	12,25	SCHATZ 2Y	-0,046	-0,46	0,20
OURO	1.705,05	19,49	-28,99	T-NOTE 10Y	2,462	0,00	19,10
TRIGO	596,00	-5,75	-64,25	T-NOTE 2Y	0,765	0,74	3,40
LICENÇA C02	42,70	0,65	5,42	GILT 10Y	1,086	0,37	7,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1725	-0,14%	-2,72%	1,1748	1,1772	1,1827
EUR/GBP	0,85209	0,20%	1,58%	0,8535	0,8550	0,8583
EUR/JPY	129,91	-0,33%	-0,99%	129,91	129,91	129,91
EUR/CHF	1,1057	-0,13%	-0,39%	1,1051	1,1045	1,1034
EUR/BRL	6,6409	1,87%	2,18%	6,6982	6,7776	6,9834
EUR/PLN	4,6347	0,51%	-2,19%	4,6414	4,6486	4,6691

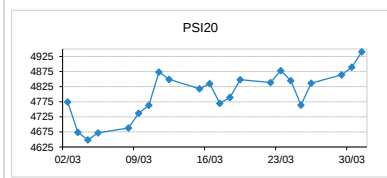


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1725	0,8521	129,91	1,1057	10,2370	7,4379	1,4760	1,54188	6,6409
USD	0,8507	-	0,7246	110,495	0,9410	8,7172	6,3273	1,2566	1,3128	5,6415
										10,0186
										8,5325

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,555	1,94	27,03
BCP	0,116	-2,19	-5,76
CORT. AMORIM	10,180	-0,20	-12,24
CTT	3,385	0,15	44,04
EDP	4,888	2,02	-5,20
EDP R	18,240	4,23	-20,00
GALP	9,956	0,16	13,73
IBERSOL	5,420	2,26	0,37
J MARTINS	14,400	4,50	4,20
MOTA ENGIL	1,412	-1,12	3,52
NAVIGATOR	2,796	-0,57	11,93
NOVABASE	3,760	1,08	17,13
NOS	3,114	-0,95	8,96
PHAROL	0,117	-1,01	-5,93
REN	2,375	0,21	0,42
SEMAPA	11,840	-0,17	31,56
SONAE SGPS	0,780	-0,95	17,84

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	4,50
EDP R	4,23
IBERSOL	2,26
EDP	2,02
ALTRI	1,94
SONAE SGPS	-0,95
NOS	-0,95
PHAROL	-1,01
MOTA ENGIL	-1,12
BCP	-2,19



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.940,82	1,04%	0,87%	5.317,89	3.820,68
CAC40	6.072,63	-0,25%	9,39%	6.097,74	4.142,28
ESTX 50 PR	3.918,79	-0,19%	10,31%	3.929,49	2.626,10
XTRA DAX	15.001,19	-0,05%	9,35%	15.029,70	9.337,02
S&P 500	3.980,65	0,55%	5,97%	3.984,21	2.447,49
IBEX 35	8.584,40	-0,13%	6,33%	8.740,10	6.329,50
NIKKEI 225	29.178,80	-0,86%	6,32%	30.714,52	17.646,50

