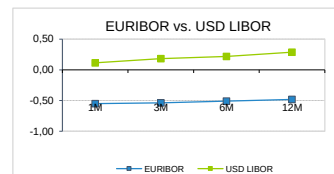


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

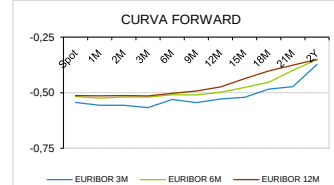
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5500	0	0	1M	0,1146	0	1	0,0475	-0,7954
3M	-0,5380	0	0	3M	0,1838	0	-1	0,0851	-0,7514
6M	-0,5090	1	1	6M	0,2195	0	3	0,1098	-0,7074
12M	-0,4820	1	0	12M	0,2878	0	1	0,1630	-0,5910

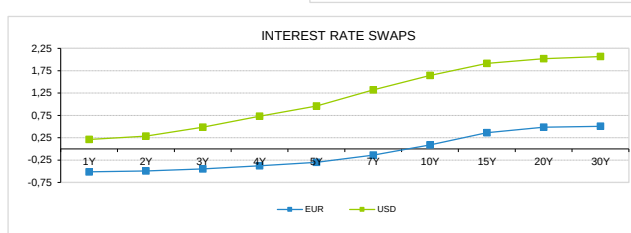


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5127	1	0	-0,4803	-0,1760
2Y	-0,4940	1	0	-0,4133	-0,0840
3Y	-0,4465	1	1	-0,3330	0,0030
4Y	-0,3777	2	2	-0,2465	0,0879
5Y	-0,2993	2	4	-0,1616	0,1697
7Y	-0,1381	3	6	0,0048	0,3150
10Y	0,0895	3	8	0,2203	0,4849
15Y	0,3610	3	9	0,4520	0,6252
20Y	0,4840	3	9	0,5418	0,6514
30Y	0,5055	3	9	0,5339	0,5895

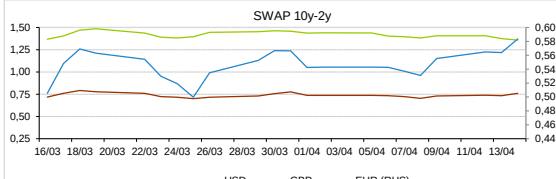
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2113	0	1	0,3617	1,4480	2,1872
2Y	0,2841	0	3	0,6296	1,6695	2,2410
3Y	0,4866	1	4	0,9134	1,8220	2,2880
4Y	0,7315	0	4	1,1370	1,9340	2,3330
5Y	0,9586	0	4	1,3160	2,0260	2,3917
7Y	1,3187	-1	3	1,6005	2,1792	2,3995
10Y	1,6415	-2	2	1,8814	2,2750	2,4285
15Y	1,9116	-2	1	2,0450	2,3085	2,4190
20Y	2,0186	-2	1	2,1090	2,3292	2,3760
30Y	2,0664	-3	0	2,1165	2,2619	2,2833

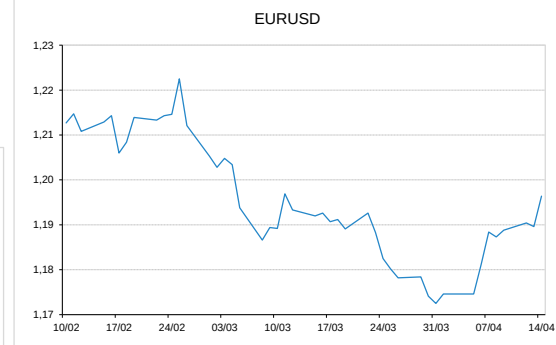
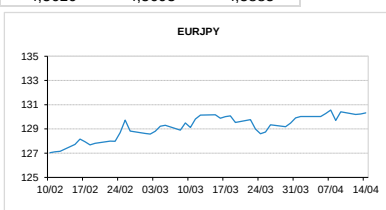


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,27	2,60	-2,41	OT 2Y	-0,553	0,01	4,40
JETFUEL	529,41	1,91	-39,04	OT 5Y	-0,233	0,02	3,80
DIESEL	513,75	0,75	-40,25	OT 10Y	0,424	0,14	24,50
COBRE	8.895,00	38,50	-185,50	BUND 10Y	-0,783	2,84	6,50
ZINCO	2.764,30	27,30	-27,95	SCHATZ 2Y	-0,041	1,15	0,70
OURO	1.735,86	-6,84	8,75	T-NOTE 10Y	2,398	2,09	0,90
TRIGO	649,75	16,25	17,75	T-NOTE 2Y	0,770	0,56	0,50
LICENÇA C02	43,91	0,06	1,06	GILT 10Y	1,044	1,92	0,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1964	0,57%	0,37%	1,1987	1,2011	1,2066
EUR/GBP	0,86918	-0,25%	-1,44%	0,8706	0,8721	0,8754
EUR/JPY	130,33	-0,08%	-0,12%	130,33	130,33	130,33
EUR/CHF	1,1049	-0,46%	0,22%	1,1043	1,1036	1,1025
EUR/BRL	6,8055	0,41%	-1,51%	6,8671	6,9509	7,1676
EUR/PLN	4,5554	0,23%	0,72%	4,5616	4,5693	4,5885



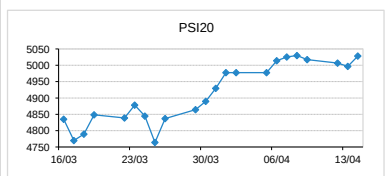
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1964	0,8692	130,33	1,1049	10,1291	7,4376	1,4988	1,54914	6,8055	10,0517
USD	0,8356	-	0,7258	109,015	0,9232	8,4611	6,2151	1,2540	1,2955	5,6810	8,3967

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,280	-0,48	21,71
BCP	0,121	0,17	-1,62
CORT. AMORIM	10,120	0,40	-12,76
CTT	3,480	0,14	48,09
EDP	5,078	-0,51	-1,51
EDP R	19,510	2,20	-14,43
GALP	9,990	4,35	14,12
IBERSOL	5,780	3,96	7,04
J MARTINS	14,210	-0,35	2,82
MOTA ENGIL	1,440	0,28	5,57
NAVIGATOR	2,814	0,29	12,65
NOVABASE	3,950	4,22	23,05
NOS	3,048	0,40	6,65
PHAROL	0,113	-1,40	-9,62
REN	2,435	-0,61	2,96
SEMAPA	12,080	-0,49	34,22
SONAE SGPS	0,790	-0,44	19,35

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	4,35
NOVABASE	4,22
IBERSOL	3,96
EDP R	2,20
CORT. AMORIM	0,40
ALTRI	-0,48
SEMAPA	-0,49
EDP	-0,51
REN	-0,61
PHAROL	-1,40



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.028,59	0,64%	2,66%	5.317,89	3.820,68
CAC40	6.211,80	0,45%	11,90%	6.217,74	4.194,58
ESTX 50 PR	3.978,62	0,29%	11,99%	3.988,10	2.708,07
XTRA DAX	15.214,44	-0,13%	10,90%	15.311,86	10.160,89
S&P 500	4.143,24	0,04%	10,31%	4.151,69	2.727,10
IBEX 35	8.593,10	0,80%	6,43%	8.740,10	6.329,50
NIKKEI 225	29.620,99	-0,44%	7,93%	30.714,52	18.858,25

