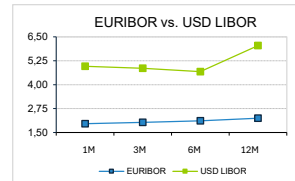


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

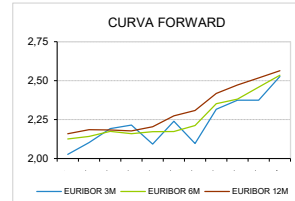
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9600	2	6	1M	4,9602	0	-35	3,7307	-0,0850
3M	2,0310	0	-4	3M	4,8537	0	-42	3,7085	-0,0262
6M	2,1140	1	-4	6M	4,6821	-1	-45	3,6344	0,0550
12M	2,2470	-1	0	12M	6,0414	8	31	3,5294	0,1700

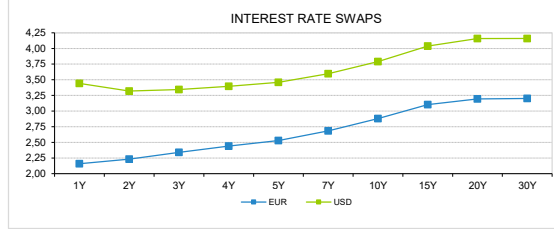


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,1583	1	-4	2,3068	2,7550
2Y	2,2315	1	-6	2,4321	2,8290
3Y	2,3390	1	-7	2,5380	2,8980
4Y	2,4400	2	-7	2,6260	2,9670
5Y	2,5280	2	-6	2,7042	3,0315
7Y	2,6841	2	-4	2,8490	3,1430
10Y	2,8792	2	-2	3,0240	3,2780
15Y	3,1020	2	0	3,2100	3,3855
20Y	3,1950	2	1	3,2729	3,3939
30Y	3,2011	2	1	3,2513	3,3260

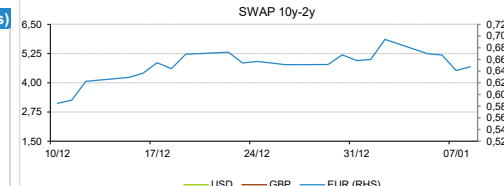
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4425	0	-10	3,1940	3,5670	3,9230
2Y	3,3197	2	-7	3,2925	3,6430	4,0000
3Y	3,3426	2	-4	3,3810	3,7320	4,0700
4Y	3,3958	3	-2	3,4610	3,8140	4,1340
5Y	3,4578	3	-1	3,5470	3,8890	4,1970
7Y	3,5970	3	1	3,7020	4,0225	4,3130
10Y	3,7898	3	2	3,8990	4,1950	4,4350
15Y	4,0391	3	2	4,1260	4,3380	4,5050
20Y	4,1575	3	3	4,2150	4,3670	4,4810
30Y	4,1595	3	4	4,1880	4,2730	4,3230

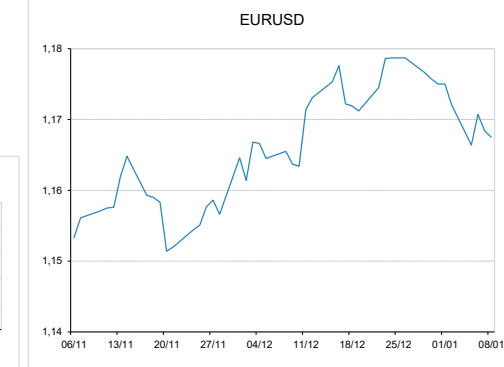
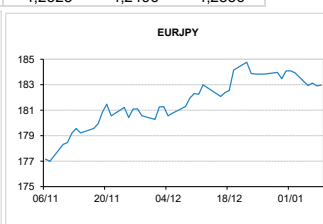
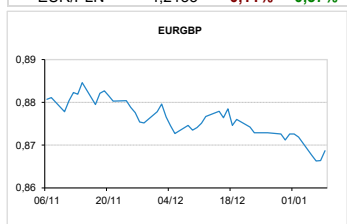


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,23	1,27	-0,92	OT 2Y	2,042	0,01	-10,40
JETFUEL	684,75	-9,75	-56,75	OT 5Y	2,449	0,00	-7,30
DIESEL	610,75	-13,25	-81,25	OT 10Y	3,111	0,00	-5,50
COBRE	12.866,00	-338,50	1.279,00	BUND 10Y	2,769	1,59	-3,60
ZINCO	3.131,41	-92,75	7,77	SCHATZ 2Y	2,456	0,99	-5,40
OURO	4.460,89	8,89	265,92	T-NOTE 2Y	4,455	2,54	-3,10
TRIGO	522,50	4,50	-12,25	T-NOTE 10Y	3,722	1,39	-9,80
LICENÇA C02	88,23	0,10	4,00	GILT 10Y	5,011	-1,62	-13,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1675	-0,08%	0,17%	1,1724	1,1770	1,1848
EUR/GBP	0,8687	-0,26%	0,68%	0,8725	0,8761	0,8827
EUR/JPY	182,97	-0,03%	-0,92%	182,96	182,96	182,95
EUR/CHF	0,9315	-0,01%	0,80%	0,9265	0,9215	0,9118
EUR/BRL	6,2768	0,28%	0,75%	6,4441	6,6069	6,9123
EUR/PLN	4,2133	-0,11%	0,57%	4,2325	4,2496	4,2836



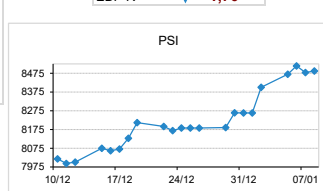
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1675	0,8687	182,97	0,9315	10,7540	7,4720	1,6160	1,74139	6,2768	11,7642
USD	0,8572	-	0,744	156,87	0,7985	9,2191	6,4050	1,3860	1,4932	5,3904	10,0961

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,460	-1,33	-0,89
BCP	0,884	1,56	-1,32
CORT. AMORIM	6,820	1,04	3,18
CTT	7,510	-0,40	1,08
EDP	4,054	-1,00	3,55
EDP R	12,690	-1,70	5,40
GALP	14,925	2,44	2,02
IBERSOL	9,900	-0,20	0,00
J MARTINS	20,960	0,48	3,46
MOTA ENGIL	5,150	0,39	4,08
NAVIGATOR	3,236	0,25	3,06
NOS	4,110	0,49	2,37
REN	3,360	-0,44	4,51
SEMAPA	21,300	0,71	1,91
SONAE SGPS	1,676	-0,24	3,97
TEIX. DUARTE	0,648	0,31	1,89

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	2,44
BCP	1,56
CORT. AMORIM	1,04
SEMAPA	0,71
NOS	0,49
CTT	-0,40
REN	-0,44
EDP	-1,00
ALTRI	-1,33
EDP R	-1,70



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	8.486,79	0,09%	2,70%	8.576,39	6.194,45
CAC40	8.243,47	0,12%	1,15%	8.314,23	6.763,76
ESTX 50 PR	5.904,32	-0,32%	1,95%	5.943,21	4.540,22
XTRA DAX	25.127,46	0,02%	2,60%	25.122,46	18.489,91
S&P 500	6.917,18	-0,05%	1,05%	6.965,69	4.835,04
IBEX 35	17.654,70	0,33%	2,00%	17.739,60	11.583,00
NIKKEI 225	51.117,26	-1,63%	1,55%	52.636,87	30.792,74

