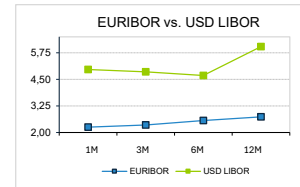


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

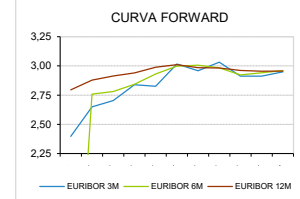
RENTA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	
1M	2,2520	3	21	1M	4,9602	0	-35	GBP
3M	2,3530	4	0	3M	4,8537	0	-42	CHF
6M	2,5670	3	-2	6M	4,6821	-1	-45	
12M	2,7370	4	-8	12M	6,0414	8	31	

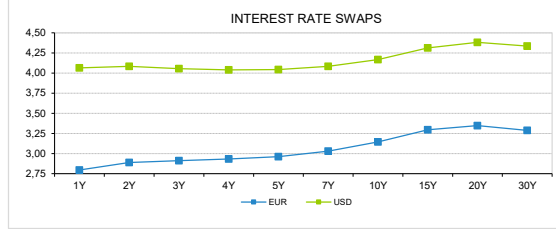


INTEREST RATE SWAPS				
EUR	LAST	1D (bps)	1M (bps)	
1Y	2,7954	9	-1	2,9863
2Y	2,8890	12	0	2,9720
3Y	2,9110	12	2	2,9820
4Y	2,9331	12	2	3,0040
5Y	2,9607	11	3	3,0350
7Y	3,0288	10	4	3,1110
10Y	3,1442	9	4	3,2260
15Y	3,2951	8	4	3,3557
20Y	3,3470	7	4	3,3851
30Y	3,2880	5	6	3,3034

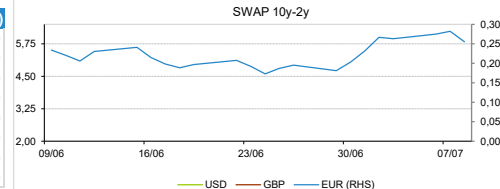
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0644	7	13	4,1030	3,9930	4,1550
2Y	4,0836	8	7	4,0440	4,0320	4,1990
3Y	4,0540	9	5	4,0280	4,0720	4,2380
4Y	4,0393	9	4	4,0390	4,1120	4,2780
5Y	4,0440	9	4	4,0600	4,1510	4,3220
7Y	4,0833	8	3	4,1170	4,2310	4,4050
10Y	4,1675	7	3	4,2180	4,3480	4,5020
15Y	4,3131	6	3	4,3580	4,4500	4,5550
20Y	4,3818	5	3	4,4060	4,4570	4,5160
30Y	4,3356	4	4	4,3350	4,3410	4,3480

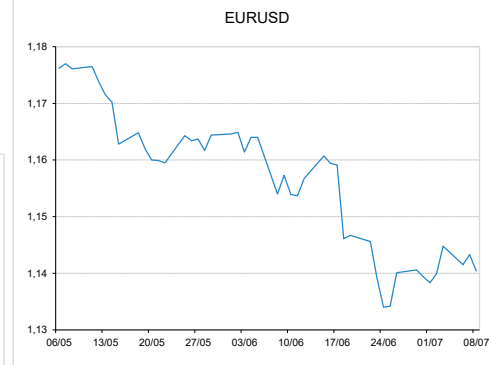
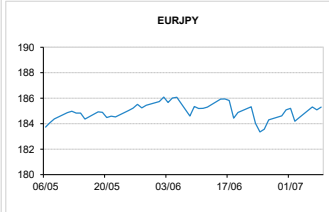
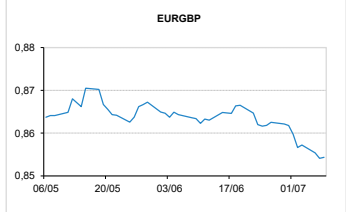


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,32	6,16	-11,93	OT 2Y	2,710	0,12	3,20
JETFUEL	996,25	-10,25	-140,25	OT 5Y	2,996	0,12	5,40
DIESEL	982,25	-10,75	-92,25	OT 10Y	3,486	0,11	4,60
COBRE	13.334,50	-38,00	-154,00	BUND 10Y	3,049	10,37	1,60
ZINCO	3.574,20	-32,39	52,86	SCHATZ 2Y	3,058	12,02	-1,50
OURO	4.033,56	-72,19	-296,39	T-NOTE 10Y	4,870	5,66	2,00
TRIGO	611,75	-6,75	16,00	T-NOTE 2Y	4,469	6,68	4,70
LICENÇA C02	79,10	-1,09	2,15	GILT 10Y	5,716	20,13	6,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1404	-0,25%	-1,18%	1,1448	1,1492	1,1580
EUR/GBP	0,85435	-0,03%	1,08%	0,85768	0,86097	0,86773
EUR/JPY	185,300	-0,11%	-0,38%	185,293	185,286	185,272
EUR/CHF	0,9236	-0,15%	-0,38%	0,9175	0,9115	0,8994
EUR/BRL	5,8829	0,04%	1,81%	6,0329	6,1697	6,4655
EUR/PLN	4,3125	-0,27%	-1,66%	4,3293	4,3440	4,3719



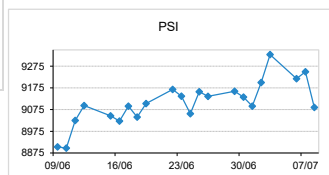
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1404	0,8544	185,30	0,9236	11,0994	7,4755	1,6168	1,64902	5,8829	11,1732
USD	0,8767	-	0,7479	162,61	0,8091	9,7155	6,5539	1,4175	1,4455	5,1579	9,7898

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,755	-1,04	5,67
BCP	1,023	-4,48	14,15
CORT. AMORIM	6,320	-1,71	-4,39
CTT	5,765	-3,68	-22,41
EDP	4,483	-1,36	14,51
EDP R	13,760	-2,55	14,29
GALP	19,745	4,20	34,96
IBERSOL	9,440	-1,97	-4,65
J MARTINS	16,180	-4,37	-20,14
MOTA ENGIL	4,544	-3,65	-8,16
NAVIGATOR	3,282	-0,73	4,52
NOS	4,878	-1,13	23,88
REN	3,760	-0,27	16,95
SEMAPA	20,400	-1,92	-2,39
SONAE SGPS	2,075	-1,66	28,72
TEIX. DUARTE	0,502	-5,28	-21,07

MAIORES GANHOS/PERDAS	
Título	Varição %
GALP	4,20
MOTA ENGIL	-3,65
CTT	-3,68
J MARTINS	-4,37
BCP	-4,48
TEIX. DUARTE	-5,28



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.085,24	-1,77%	9,94%	9.516,43	7.590,90
CAC40	8.252,66	-2,18%	1,27%	8.642,23	7.505,27
ESTX 50 PR	6.204,91	-1,82%	7,14%	6.431,42	5.154,83
XTRA DAX	24.897,45	-2,23%	1,66%	25.900,10	21.863,81
S&P 500	7.433,11	-0,94%	8,58%	7.620,90	6.201,59
IBEX 35	19.104,30	-2,73%	10,38%	19.879,10	13.855,50
NIKKEI 225	66.819,05	-2,11%	32,74%	72.831,73	39.288,90

