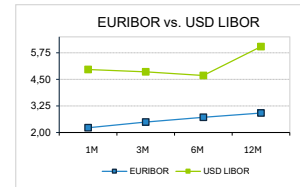


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

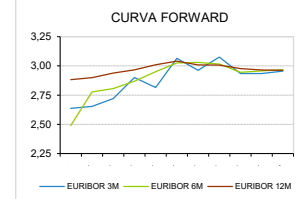
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2230	0	5	1M	4,9602	0	-35	3,7554	-0,1275
3M	2,4900	4	8	3M	4,8537	0	-42	3,8192	-0,0313
6M	2,7170	6	11	6M	4,6821	-1	-45	3,9559	0,0800
12M	2,9160	9	12	12M	6,0414	8	31	4,1527	0,2300

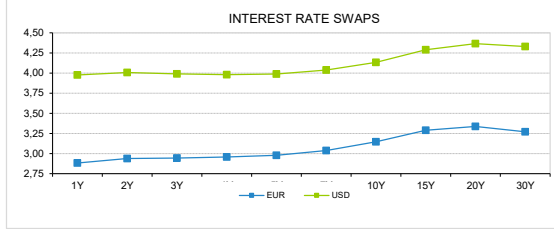


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,8820	3	13	3,0037	3,0060
2Y	2,9385	1	17	2,9832	3,0367
3Y	2,9445	0	18	2,9900	3,0750
4Y	2,9580	0	17	3,0090	3,1200
5Y	2,9785	0	17	3,0366	3,1665
7Y	3,0375	0	15	3,1110	3,2510
10Y	3,1465	1	13	3,2200	3,3550
15Y	3,2896	1	11	3,3470	3,4335
20Y	3,3365	1	9	3,3720	3,4157
30Y	3,2696	1	7	3,2830	3,2880

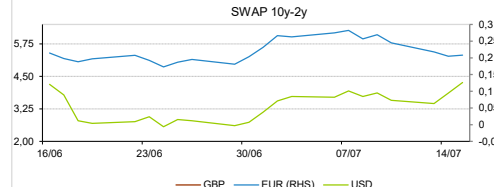
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9760	-5	11	4,0320	3,9510	4,1270
2Y	4,0066	-6	9	3,9920	3,9820	4,1760
3Y	3,9901	-5	9	3,9790	4,0290	4,2180
4Y	3,9810	-4	9	3,9880	4,0750	4,2620
5Y	3,9882	-4	8	4,0130	4,1180	4,3070
7Y	4,0372	-3	7	4,0790	4,2040	4,3930
10Y	4,1328	-2	7	4,1880	4,3260	4,4920
15Y	4,2894	-2	6	4,3380	4,4480	4,5520
20Y	4,3653	-1	6	4,3910	4,4520	4,5210
30Y	4,3286	0	7	4,3370	4,3500	4,3600

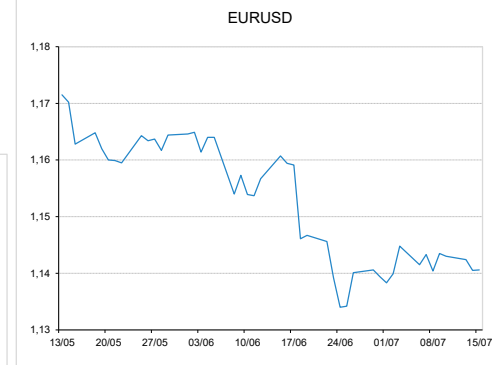
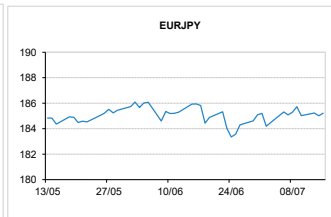
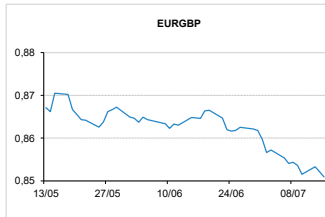


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	83,91	-0,82	1,67	OT 2Y	2,723	-0,01	17,80
JETFUEL	1,240,50	92,75	207,25	OT 5Y	2,994	0,00	18,60
DIESEL	1,181,25	69,50	189,25	OT 10Y	3,473	0,01	15,80
COBRE	13,600,00	102,00	-55,00	BUND 10Y	3,042	0,61	12,10
ZINCO	3,620,47	35,22	34,25	SCHATZ 2Y	3,068	-0,75	13,50
OURO	4,049,02	-2,75	-260,38	T-NOTE 10Y	4,827	-3,58	5,30
TRIGO	679,50	34,50	79,00	T-NOTE 2Y	4,388	-4,25	6,50
LICENÇA C02	81,10	-0,29	1,08	GILT 10Y	5,645	-3,15	15,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1406	0,01%	-1,73%	1,1449	1,1490	1,1570
EUR/GBP	0,85093	0,14%	1,63%	0,85419	0,85752	0,86414
EUR/JPY	185,220	-0,11%	0,38%	185,213	185,206	185,192
EUR/CHF	0,9225	0,19%	-0,14%	0,9165	0,9102	0,8982
EUR/BRL	5,8096	-0,27%	0,96%	5,9530	6,0895	6,3693
EUR/PLN	4,3203	0,09%	-1,64%	4,3361	4,3492	4,3725



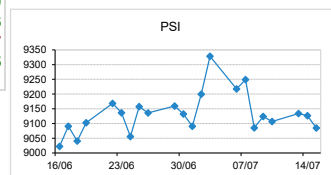
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1406	0,8509	185,22	0,9225	11,0173	7,4752	1,6063	1,63397	5,8096	11,0659
USD	0,8745	-	0,7418	162,155	0,8076	9,6370	6,5371	1,4054	1,4291	5,0787	9,6869

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,660	-0,64	3,56
BCP	1,047	-0,24	16,77
CORT. AMORIM	6,390	0,16	-3,33
CTT	5,705	0,44	-23,22
EDP	4,581	0,37	17,01
EDP R	14,050	0,50	16,69
GALP	19,065	-1,83	30,31
IBERSOL	9,020	-0,99	-8,89
J MARTINS	16,220	-1,34	-19,94
MOTA ENGIL	4,524	0,40	-8,57
NAVIGATOR	3,118	0,06	-0,70
NOS	4,922	-0,44	24,99
REN	3,635	-0,55	13,06
SEMAPA	20,050	-0,74	-4,07
SONAE SGPS	2,090	-1,18	29,65
TEIX. DUARTE	0,473	-2,07	-25,71

MAIORES GANHOS/PERDAS	
Título	Varição %
EDP R	0,50
CTT	0,44
MOTA ENGIL	0,40
EDP	0,37
CORT. AMORIM	0,16
IBERSOL	-0,99
SONAE SGP	-1,18
J MARTINS	-1,34
GALP	-1,83
TEIX. DUARTE	-2,07



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.084,95	-0,46%	9,94%	9.516,43	7.590,90
CAC40	8.382,43	0,19%	2,86%	8.642,23	7.505,27
ESTX 50 PR	6.265,58	-0,23%	8,19%	6.431,42	5.154,83
XTRA DAX	24.999,53	-0,59%	2,08%	25.900,10	21.863,81
S&P 500	7.557,83	0,20%	10,41%	7.620,90	6.201,59
IBEX 35	19.275,50	-0,42%	11,37%	19.879,10	13.855,50
NIKKEI 225	68.751,51	1,49%	36,58%	72.831,73	39.370,43

