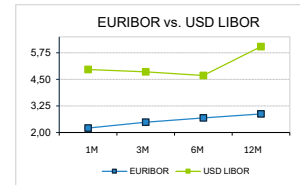


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

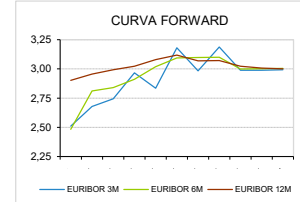
RENTA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	
1M	2,2100	0	-4	1M	4,9602	0	-35	3,7503
3M	2,4830	0	7	3M	4,8537	0	-42	3,8087
6M	2,6880	0	8	6M	4,6821	-1	-45	3,9356
12M	2,8730	0	11	12M	6,0414	8	31	4,1318
								0,2525

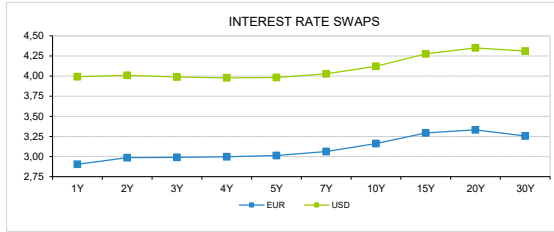


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,9035	1	15	3,0680	3,0219
2Y	2,9850	2	21	3,0340	3,0484
3Y	2,9903	2	22	3,0300	3,0830
4Y	2,9970	2	22	3,0410	3,1230
5Y	3,0117	1	22	3,0623	3,1658
7Y	3,0620	0	20	3,1260	3,2470
10Y	3,1606	-1	19	3,2265	3,3440
15Y	3,2924	-2	16	3,3420	3,4151
20Y	3,3320	-2	13	3,3595	3,3923
30Y	3,2555	-3	11	3,2620	3,2590

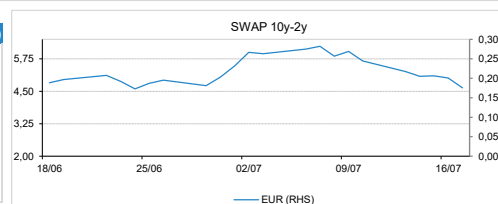
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9912	0	10	4,0350	3,9370	4,1200
2Y	4,0086	-1	8	3,9890	3,9710	4,1670
3Y	3,9879	-2	9	3,9720	4,0190	4,2040
4Y	3,9774	-2	10	3,9800	4,0660	4,2450
5Y	3,9828	-3	10	4,0060	4,1060	4,2970
7Y	4,0285	-3	11	4,0690	4,1940	4,3890
10Y	4,1224	-4	11	4,1800	4,3200	4,4820
15Y	4,2757	-4	11	4,3270	4,4350	4,5370
20Y	4,3497	-4	11	4,3780	4,4370	4,5030
30Y	4,3097	-4	11	4,3190	4,3300	4,3390

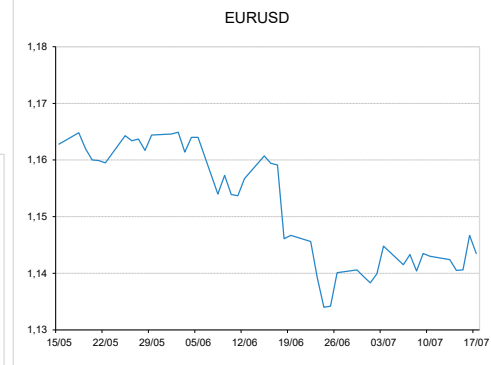
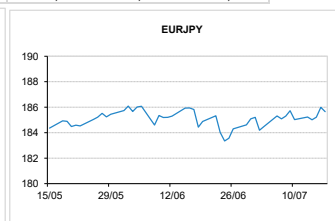
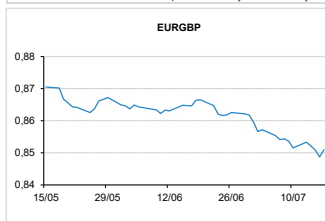


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	86,69	2,46	7,46	OT 2Y	2,775	0,03	22,80
JETFUEL	1,241,50	19,00	284,75	OT 5Y	3,024	0,01	22,80
DIESEL	1,212,25	42,00	300,75	OT 10Y	3,487	0,00	20,30
COBRE	13,543,50	17,00	-175,50	BUND 10Y	3,061	-1,43	16,60
ZINCO	3,622,50	55,65	50,71	SCHATZ 2Y	3,123	1,76	17,50
OURO	4,019,73	51,97	-237,00	T-NOTE 10Y	4,818	-1,88	3,20
TRIGO	680,00	5,25	58,75	T-NOTE 2Y	4,392	-0,40	-2,40
LICENÇA C02	79,43	0,24	-0,35	GILT 10Y	5,669	-3,88	25,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1435	-0,28%	-1,35%	1,1477	1,1518	1,1595
EUR/GBP	0,85098	-0,26%	1,60%	0,85419	0,85752	0,86410
EUR/JPY	185,650	0,18%	0,09%	185,643	185,635	185,621
EUR/CHF	0,9231	0,25%	-0,35%	0,9172	0,9109	0,8987
EUR/BRL	5,8465	-0,14%	0,57%	5,9916	6,1287	6,4106
EUR/PLN	4,3384	-0,19%	-2,12%	4,3538	4,3672	4,3910



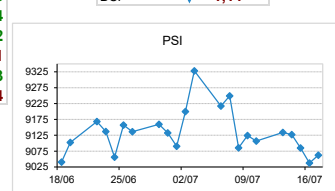
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1435	0,8510	185,65	0,9231	11,0320	7,4759	1,6035	1,6382	5,8465	11,0351
USD	0,8742	-	0,7437	162,41	0,8068	9,6489	6,5351	1,4011	1,4325	5,1139	9,6575

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,695	0,75	4,33
BCP	1,026	-1,11	14,48
CORT. AMORIM	6,550	1,08	-0,91
CTT	5,760	-0,43	-22,48
EDP	4,518	-0,07	15,40
EDP R	13,820	-0,14	14,78
GALP	18,955	0,18	29,56
IBERSOL	9,110	0,66	-7,98
J MARTINS	16,840	2,12	-16,88
MOTA ENGIL	4,500	0,27	-9,05
NAVIGATOR	3,186	1,34	1,46
NOS	4,908	0,49	24,64
REN	3,640	1,25	13,22
SEMAPA	20,250	0,25	-3,11
SONAE SGPS	2,080	0,24	29,03
TEIX. DUARTE	0,485	3,19	-23,74

MAIORES GANHOS/PERDAS	
Título	Variação %
TEIX. DUARTE	3,19
J MARTINS	2,12
NAVIGATOR	1,34
REN	1,25
CORT. AMORIM	1,08
EDP	-0,07
EDP R	-0,14
CTT	-0,43
BCP	-1,11



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.062,26	0,27%	9,66%	9.516,43	7.590,90
CAC40	8.338,81	-0,47%	2,32%	8.642,23	7.505,27
ESTX 50 PR	6.230,87	-0,84%	7,59%	6.431,42	5.154,83
XTRA DAX	24.830,98	-0,34%	1,39%	25.900,10	21.863,81
S&P 500	7.478,80	-0,71%	9,27%	7.620,90	6.212,69
IBEX 35	19.216,90	-0,45%	11,03%	19.879,10	13.931,10
NIKKEI 225	64.141,12	-4,03%	27,42%	72.831,73	39.586,53

