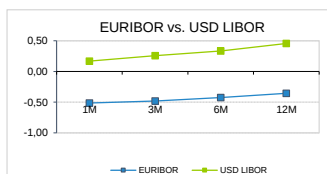


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

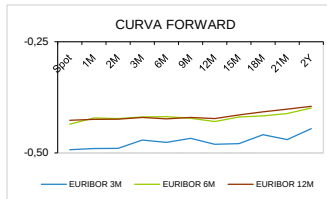
RENDA FIXA

INTERBANK OFFERED RATE								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,5140	1	-1	1M	0,1683	0	-1	0,0590
3M	-0,4820	0	-4	3M	0,2569	0	-1	0,0711
6M	-0,4260	0	-10	6M	0,3331	2	-1	0,1266
12M	-0,3560	-1	-7	12M	0,4554	1	-2	0,2853

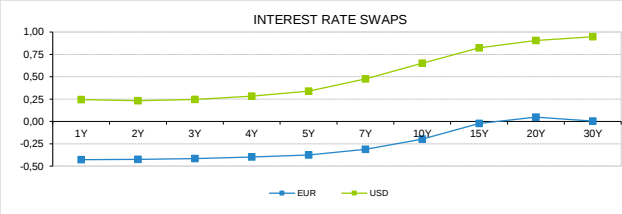


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4276	0	-7	-0,4232	-0,3510	-0,2065
2Y	-0,4245	1	-5	-0,4092	-0,3180	-0,1626
3Y	-0,4147	2	-4	-0,3900	-0,2803	-0,1205
4Y	-0,3977	2	-4	-0,3630	-0,2400	-0,0760
5Y	-0,3748	3	-5	-0,3315	-0,1990	-0,0280
7Y	-0,3126	4	-5	-0,2580	-0,1100	0,0570
10Y	-0,1982	5	-4	-0,1340	0,0100	0,1485
15Y	-0,0220	5	-4	0,0229	0,1124	0,1840
20Y	0,0484	6	-4	0,0683	0,1098	0,1369
30Y	0,0040	6	-4	0,0073	0,0186	0,0229

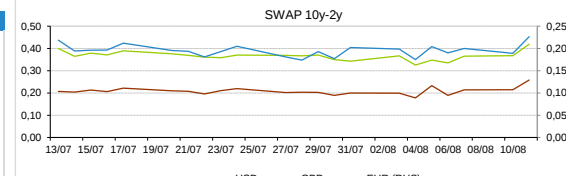
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2440	1	-1	0,2170	0,3938	0,7270
2Y	0,2321	2	1	0,2482	0,4660	0,7975
3Y	0,2465	3	1	0,2950	0,5648	0,8600
4Y	0,2819	3	1	0,3606	0,6487	0,9220
5Y	0,3379	4	1	0,4280	0,7120	0,9732
7Y	0,4752	5	1	0,5814	0,8170	1,0180
10Y	0,6508	7	3	0,7300	0,9075	1,0325
15Y	0,8220	8	5	0,8831	0,9730	1,0635
20Y	0,9049	8	6	0,9436	0,9920	1,0790
30Y	0,9467	8	7	0,9440	1,0086	0,9865

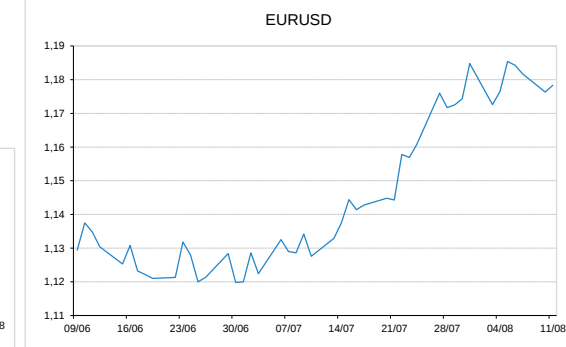
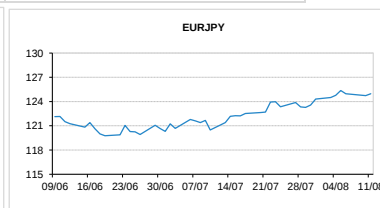
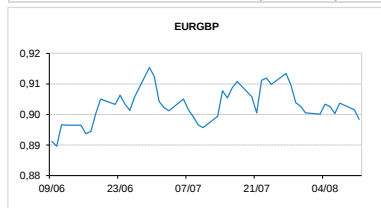


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,17	0,18	1,71	OT 2Y	-0,451	0,01	-1,80
JETFUEL	348,12	2,61	-5,88	OT 5Y	-0,197	0,03	-10,60
DIESEL	375,13	3,37	0,63	OT 10Y	0,299	0,03	-12,00
COBRE	6.401,00	88,50	-15,50	BUND 10Y	-1,175	5,91	0,10
ZINCO	2.383,50	-8,75	197,25	SCHATZ 2Y	-0,037	2,29	1,80
OURO	1.942,48	-88,55	143,78	T-NOTE 10Y	1,704	4,75	-1,10
TRIGO	497,75	6,75	-36,25	T-NOTE 2Y	0,750	1,85	0,20
LICENÇA C02	26,18	-0,53	-2,84	GILT 10Y	0,234	7,75	5,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1783	0,17%	4,01%	1,1806	1,1832	1,1877
EUR/GBP	0,89843	0,35%	0,11%	0,8998	0,9013	0,9042
EUR/JPY	124,97	-0,18%	-2,86%	124,97	124,97	124,97
EUR/CHF	1,0782	-0,35%	-0,97%	1,0774	1,0766	1,0754
EUR/BRL	6,3828	0,72%	-4,01%	6,4118	6,4401	6,5127
EUR/PLN	4,4025	-0,05%	2,07%	4,4084	4,4158	4,4313



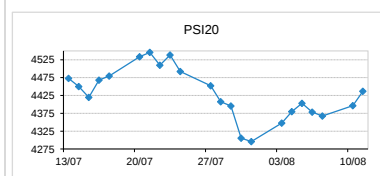
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1783	0,8984	124,97	1,0782	10,2839	7,4471	1,5647	1,6441	6,3828	10,5773
USD	0,8499	-	0,7641	106,435	0,9159	8,7558	6,3280	1,3299	1,3960	5,4086	8,9920

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,468	0,45	-21,65
BCP	0,106	2,51	-47,73
CORT. AMORIM	10,360	-1,14	-7,79
CTT	2,785	3,54	-12,85
EDP	4,340	0,28	15,43
EDP R	13,940	-0,29	32,95
GALP	9,612	3,08	-35,41
IBERSOL	5,760	9,54	-28,25
J MARTINS	14,015	-0,43	-4,36
MOTA ENGIL	1,330	3,91	-28,88
NAVIGATOR	2,262	1,44	-34,46
NOS	3,666	0,72	-23,96
PHAROL	0,116	0,35	16,47
RAMADA	3,510	-0,57	-39,90
REN	2,445	0,00	-9,74
SEMAPA	8,040	0,75	-41,40
SONAE CAP.	0,670	0,30	-11,02
SONAE SGPS	0,607	1,25	-33,41

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	9,54
MOTA ENGIL	3,91
CTT	3,54
GALP	3,08
BCP	2,51
EDP R	-0,29
J MARTINS	-0,43
RAMADA	-0,57
CORT. AMORIM	-1,14



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.434,06	0,92%	-14,90%	5.454,21	3.500,02
CAC40	5.027,99	2,37%	-15,93%	6.111,41	3.632,06
ESTX 50 PR	3.332,12	2,22%	-11,03%	3.867,28	2.302,84
XTRA DAX	12.948,21	2,06%	-2,27%	13.795,24	8.255,65
S&P 500	3.377,01	0,43%	4,47%	3.393,52	2.191,86
IBEX 35	7.258,10	2,89%	-23,99%	10.100,20	5.814,50
NIKKEI 225	22.750,24	1,88%	-3,83%	24.115,95	16.358,19

