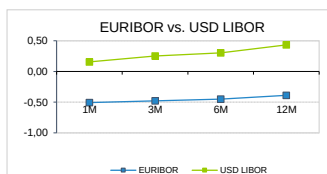


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

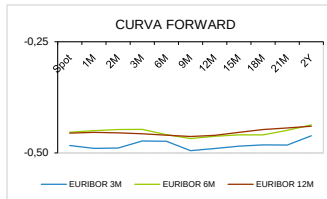
RENTA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,5070	0	0	1M	0,1556	0	0	0,0566
3M	-0,4780	0	-2	3M	0,2511	1	0	0,0608
6M	-0,4510	-1	-4	6M	0,3033	-1	0	0,1118
12M	-0,3890	-2	-6	12M	0,4326	-1	-2	0,2349

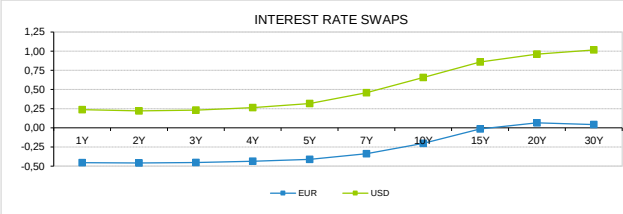


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4555	-1	-3	-0,4632	-0,3896	-0,2121
2Y	-0,4585	-2	-3	-0,4535	-0,3484	-0,1608
3Y	-0,4523	-2	-3	-0,4299	-0,3026	-0,1061
4Y	-0,4361	-3	-2	-0,4009	-0,2542	-0,0531
5Y	-0,4109	-3	-1	-0,3620	-0,2027	0,0052
7Y	-0,3378	-4	0	-0,2731	-0,0990	0,0870
10Y	-0,2030	-4	3	-0,1307	0,0311	0,1793
15Y	-0,0140	-5	5	0,0364	0,1374	0,2192
20Y	0,0650	-5	7	0,0909	0,1439	0,1836
30Y	0,0421	-6	10	0,0491	0,0684	0,0805

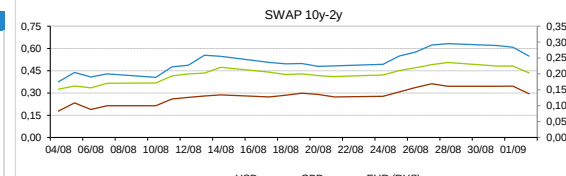
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2374	0	2	0,2069	0,3563	0,7190
2Y	0,2212	0	3	0,2230	0,4430	0,8045
3Y	0,2308	0	4	0,2640	0,5325	0,8820
4Y	0,2633	-1	4	0,3385	0,6240	0,9455
5Y	0,3168	-1	5	0,4122	0,7128	1,0076
7Y	0,4588	-3	6	0,5719	0,8315	1,0680
10Y	0,6565	-5	10	0,7586	0,9590	1,1280
15Y	0,8584	-6	15	0,9304	1,0655	1,1785
20Y	0,9613	-7	18	1,0020	1,0980	1,1725
30Y	1,0161	-8	20	1,0300	1,0860	1,1200

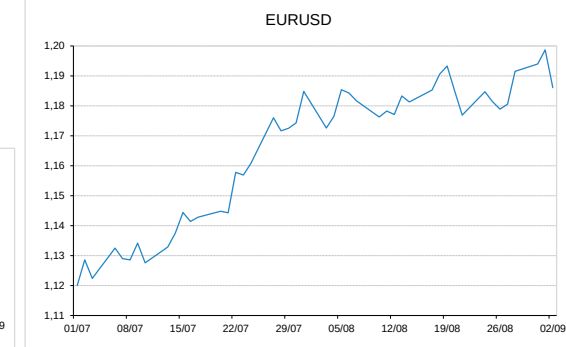
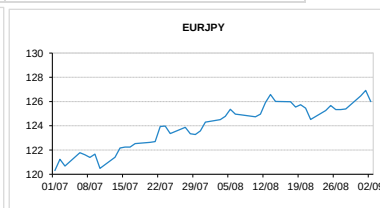
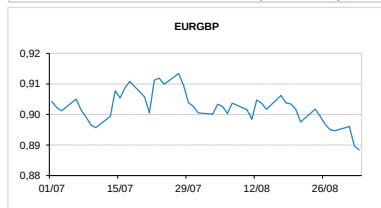


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,61	-0,97	0,76	OT 2Y	-0,532	-0,03	-8,90
JETFUEL	340,84	8,34	0,71	OT 5Y	-0,197	-0,05	-1,30
DIESEL	371,09	7,34	4,71	OT 10Y	0,347	-0,07	0,10
COBRE	6.683,00	20,50	274,50	BUND 10Y	-1,183	-6,74	3,80
ZINCO	2.534,75	36,50	219,75	SCHATZ 2Y	-0,046	-2,29	0,90
OURO	1.942,62	-32,44	-33,24	T-NOTE 10Y	1,682	-1,40	2,40
TRIGO	557,25	-6,75	18,50	T-NOTE 2Y	0,720	0,18	1,80
LICENÇA C02	28,29	0,55	2,01	GILT 10Y	0,337	-8,15	12,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1861	-1,05%	1,15%	1,1884	1,1911	1,1959
EUR/GBP	0,8884	0,15%	1,32%	0,8897	0,8911	0,8942
EUR/JPY	126	0,73%	-1,18%	126,00	126,00	126,00
EUR/CHF	1,0780	0,58%	0,19%	1,0773	1,0764	1,0751
EUR/BRL	6,3398	1,39%	-1,24%	6,3697	6,3991	6,4726
EUR/PLN	4,4194	-0,71%	-0,10%	4,4262	4,4354	4,4535



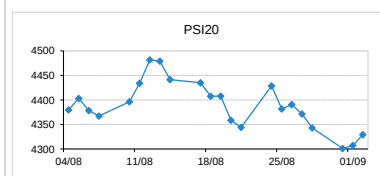
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1861	0,8884	126,00	1,0780	10,3328	7,4415	1,5460	1,6179	6,3398	10,4779
USD	0,8446	-	0,7517	106,155	0,9108	8,7141	6,2855	1,3064	1,3657	5,3607	8,8219

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,332	1,74	-23,73
BCP	0,095	-2,37	-53,30
CORT. AMORIM	10,440	3,98	-7,61
CTT	2,605	-1,33	-18,34
EDP	4,359	1,44	15,43
EDP R	14,420	1,12	37,33
GALP	8,876	-1,03	-40,43
IBERSOL	5,380	0,37	-32,75
J MARTINS	13,830	-0,18	-5,69
MOTA ENGIL	1,550	-1,90	-17,11
NAVIGATOR	2,312	3,77	-32,96
NOS	3,382	-0,18	-29,54
PHAROL	0,107	2,69	7,43
RAMADA	3,370	-2,60	-42,29
REN	2,435	0,83	-10,48
SEMAPA	7,930	2,19	-42,20
SONAE CAP.	0,688	0,00	-8,63
SONAE SGPS	0,599	0,50	-34,18

MAIORES GANHOS/PERDAS	
Título	Variação %
CORT. AMORIM	3,98
NAVIGATOR	3,77
PHAROL	2,69
SEMAPA	2,19
ALTRI	1,74
GALP	-1,03
CTT	-1,33
MOTA ENGIL	-1,90
BCP	-2,37
RAMADA	-2,60



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.329,33	0,52%	-16,97%	5.454,21	3.500,02
CAC40	5.031,74	1,90%	-15,83%	6.111,41	3.632,06
ESTX 50 PR	3.337,77	1,84%	-10,88%	3.867,28	2.302,84
XTRA DAX	13.243,43	2,07%	-0,04%	13.795,24	8.255,65
S&P 500	3.540,45	0,43%	9,62%	3.554,19	2.191,86
IBEX 35	6.996,90	0,57%	-26,73%	10.100,20	5.814,50
NIKKEI 225	23.247,15	0,47%	-1,73%	24.115,95	16.358,19

