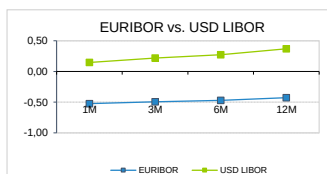


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

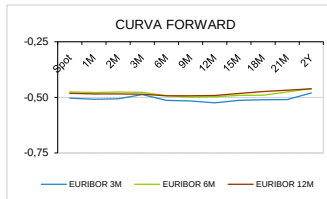
RENTA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,5240	0	0	1M	0,1461	0	-2	0,0466
3M	-0,4930	1	-2	3M	0,2179	-2	-3	0,0584
6M	-0,4700	0	-3	6M	0,2713	0	-4	0,0924
12M	-0,4270	1	-6	12M	0,3693	0	-7	0,1576

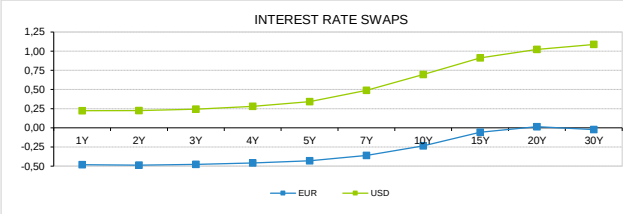


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4811	0	-4	-0,4944	-0,3971	-0,2449
2Y	-0,4870	0	-5	-0,4767	-0,3610	-0,1896
3Y	-0,4780	0	-6	-0,4500	-0,3215	-0,1440
4Y	-0,4578	0	-6	-0,4180	-0,2741	-0,0897
5Y	-0,4310	0	-7	-0,3834	-0,2300	-0,0414
7Y	-0,3615	0	-8	-0,3000	-0,1330	0,0416
10Y	-0,2350	0	-10	-0,1646	-0,0090	0,1260
15Y	-0,0570	1	-12	-0,0096	0,0847	0,1639
20Y	0,0149	1	-13	0,0385	0,0854	0,1180
30Y	-0,0220	1	-14	-0,0149	-0,0002	0,0056

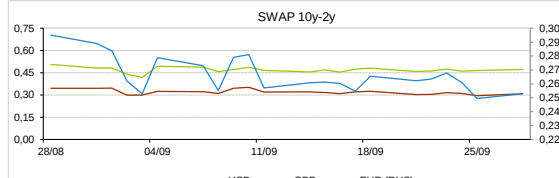
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2235	0	-1	0,2291	0,3933	0,7635
2Y	0,2251	0	0	0,2458	0,4810	0,8470
3Y	0,2426	0	1	0,2970	0,5695	0,9300
4Y	0,2809	0	0	0,3670	0,6798	0,9930
5Y	0,3412	0	0	0,4446	0,7604	1,0636
7Y	0,4894	1	-2	0,6050	0,8962	1,1290
10Y	0,6949	1	-3	0,7930	1,0195	1,2188
15Y	0,9126	1	-4	0,9751	1,1380	1,2560
20Y	1,0234	1	-4	1,0670	1,1880	1,2747
30Y	1,0874	2	-4	1,1171	1,1749	1,2133

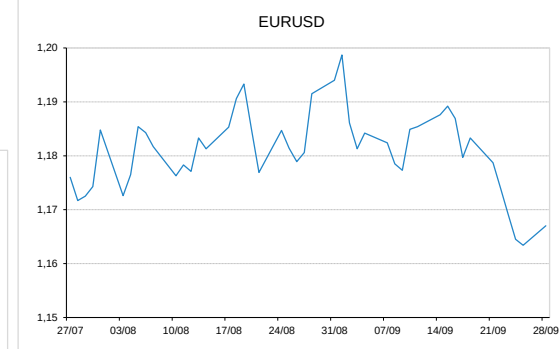
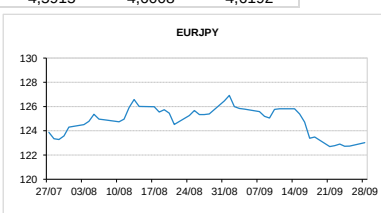


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	42,17	0,25	-3,64	OT 2Y	-0,591	-0,01	-10,20
JETFUEL	320,23	4,98	-29,27	OT 5Y	-0,223	0,00	-6,70
DIESEL	328,99	3,26	-50,51	OT 10Y	0,260	-0,01	-14,60
COBRE	6.552,00	21,50	16,00	BUND 10Y	-1,041	0,41	-13,70
ZINCO	2.357,75	2,00	-117,50	SCHATZ 2Y	-0,137	0,23	-4,80
OURO	1.871,86	10,27	-92,97	T-NOTE 10Y	1,678	0,00	-7,10
TRIGO	548,25	4,00	-0,50	T-NOTE 2Y	0,719	0,18	-2,90
LICENÇA C02	27,40	1,23	-2,12	GILT 10Y	0,309	1,79	-13,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,167	0,31%	-2,06%	1,1693	1,1719	1,1767
EUR/GBP	0,90508	0,92%	-1,15%	0,9064	0,9078	0,9107
EUR/JPY	123,02	-0,23%	1,93%	123,02	123,02	123,02
EUR/CHF	1,0790	0,12%	-0,24%	1,0783	1,0775	1,0761
EUR/BRL	6,548	-1,21%	-2,03%	6,5778	6,6135	6,7079
EUR/PLN	4,5835	-0,74%	-4,26%	4,5915	4,6008	4,6192



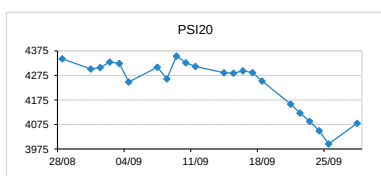
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1670	0,9051	123,02	1,0790	10,5672	7,4449	1,5607	1,65197	6,5480	11,0604
USD	0,8588	-	0,7788	105,615	0,9274	9,0778	6,3941	1,3393	1,4185	5,5978	9,5079

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	3,808	1,17	-32,96
BCP	0,083	4,17	-59,32
CORT. AMORIM	10,480	0,00	-7,26
CTT	2,495	4,61	-21,79
EDP	4,169	0,22	10,39
EDP R	13,780	1,17	31,24
GALP	8,098	3,74	-45,65
IBERSOL	5,020	-3,46	-37,25
J MARTINS	13,965	2,65	-4,77
MOTA ENGIL	1,084	1,12	-42,03
NAVIGATOR	2,142	3,68	-37,89
NOS	3,038	4,18	-36,71
PHAROL	0,109	-0,18	9,64
RAMADA	3,120	-2,50	-46,58
REN	2,375	1,06	-12,68
SEMAPA	7,580	5,72	-44,75
SONAE CAP.	0,700	0,00	-7,04
SONAE SGPS	0,590	3,42	-35,22

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	5,72
CTT	4,61
NOS	4,18
BCP	4,17
GALP	3,74
PHAROL	-0,18
RAMADA	-2,50
IBERSOL	-3,46



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.084,19	2,22%	-21,67%	5.454,21	3.500,02
CAC40	4.849,95	2,54%	-18,87%	6.111,41	3.632,06
ESTX 50 PR	3.223,19	2,75%	-13,94%	3.867,28	2.302,84
XTRA DAX	12.871,11	3,22%	-2,85%	13.795,24	8.255,65
S&P 500	3.347,63	1,49%	3,62%	3.588,11	2.191,86
IBEX 35	6.795,70	2,53%	-28,83%	10.100,20	5.814,50
NIKKEI 225	23.511,62	1,32%	-0,61%	24.115,95	16.358,19

