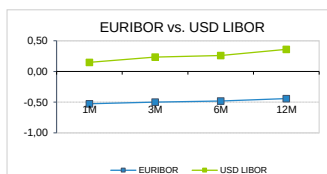


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS derivados.caixabi@caixabi.pt - 21 313 73 26

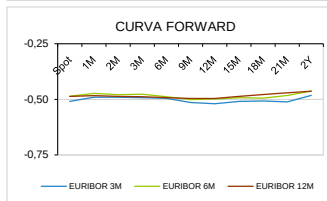
RENTA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,5260	0	-2	1M	0,1483	0	-1	0,0454
3M	-0,4980	0	-2	3M	0,2339	1	-1	0,0609
6M	-0,4810	0	-4	6M	0,2598	-1	-5	0,0875
12M	-0,4420	0	-7	12M	0,3601	0	-9	0,1514
								-0,8054
								-0,7806
								-0,7260
								-0,5976

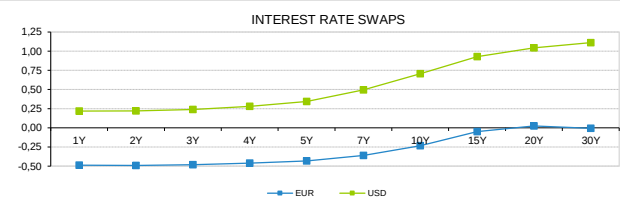


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,4872	0	-4	-0,4968	-0,3983	-0,2360
2Y	-0,4910	0	-5	-0,4819	-0,3600	-0,1860
3Y	-0,4820	-1	-5	-0,4520	-0,3181	-0,1370
4Y	-0,4605	-1	-5	-0,4189	-0,2725	-0,0870
5Y	-0,4322	-1	-5	-0,3834	-0,2255	-0,0400
7Y	-0,3615	-1	-6	-0,2980	-0,1290	0,0470
10Y	-0,2332	0	-7	-0,1611	-0,0040	0,1390
15Y	-0,0500	0	-9	0,0010	0,0981	0,1754
20Y	0,0245	0	-9	0,0507	0,1000	0,1334
30Y	-0,0072	0	-11	-0,0015	0,0151	0,0231

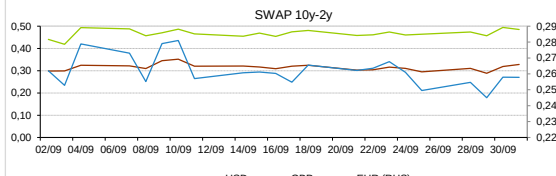
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2188	0	-2	0,2226	0,4000	0,7835
2Y	0,2201	0	0	0,2460	0,4998	0,8675
3Y	0,2393	0	0	0,2980	0,5910	0,9540
4Y	0,2806	0	1	0,3734	0,6820	1,0271
5Y	0,3428	0	1	0,4566	0,7660	1,0831
7Y	0,4955	-1	1	0,6140	0,8925	1,1716
10Y	0,7053	-1	0	0,8085	1,0395	1,2210
15Y	0,9294	-1	1	1,0005	1,1570	1,2850
20Y	1,0435	-1	1	1,0875	1,1975	1,2850
30Y	1,1117	-2	2	1,1425	1,2037	1,2435

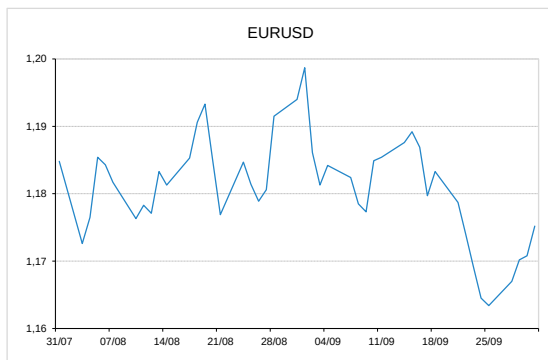
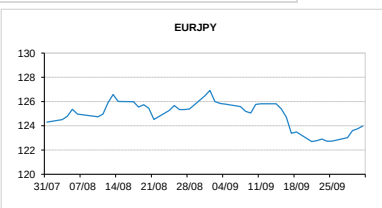
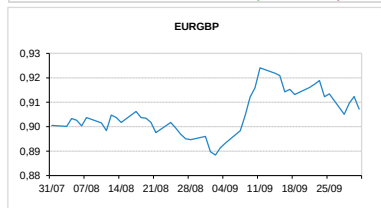


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	40,09	-2,21	-5,91	OT 2Y	-0,567	0,00	-6,90
JETFUEL	320,91	7,66	-17,09	OT 5Y	-0,227	-0,01	-8,40
DIESEL	334,83	9,58	-34,42	OT 10Y	0,252	-0,01	-16,20
COBRE	6.686,00	93,00	5,00	BUND 10Y	-1,036	-0,14	-11,20
ZINCO	2.391,00	-21,50	-117,25	SCHATZ 2Y	-0,133	0,00	-2,80
OURO	1.910,87	12,96	-64,19	T-NOTE 10Y	1,693	0,56	-0,30
TRIGO	575,00	-3,00	11,00	T-NOTE 2Y	0,719	0,55	0,00
LICENÇA C02	26,48	-0,45	-1,26	GILT 10Y	0,351	2,39	-6,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1752	0,38%	-1,96%	1,1778	1,1800	1,1848
EUR/GBP	0,90723	0,56%	-1,93%	0,9086	0,9100	0,9129
EUR/JPY	123,98	-0,18%	2,37%	123,98	123,98	123,98
EUR/CHF	1,0786	0,13%	0,52%	1,0779	1,0771	1,0757
EUR/BRL	6,6435	-1,01%	-3,25%	6,6755	6,7115	6,8172
EUR/PLN	4,4770	1,11%	-1,99%	4,4857	4,4936	4,5106



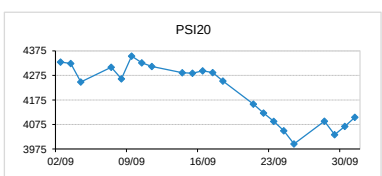
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1752	0,9072	123,98	1,0786	10,4881	7,4433	1,5629	1,63505	6,6435	10,9542
USD	0,8521	-	0,7771	105,645	0,9195	8,9364	6,3422	1,3302	1,3925	5,6361	9,3129

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	3,766	0,53	-33,70
BCP	0,080	-0,62	-60,65
CORT. AMORIM	10,480	-0,19	-7,26
CTT	2,580	2,38	-19,12
EDP	4,273	1,86	13,15
EDP R	14,600	3,25	39,05
GALP	7,782	-1,64	-47,77
IBERSOL	4,720	-0,21	-41,00
J MARTINS	14,140	3,17	-3,58
MOTA ENGIL	1,058	-2,40	-43,42
NAVIGATOR	2,124	0,00	-38,41
NOS	3,048	0,59	-36,50
PHAROL	0,105	-2,42	5,22
RAMADA	3,130	-1,88	-46,40
REN	2,390	0,84	-12,13
SEMAPA	7,550	-1,05	-44,97
SONAE CAP.	0,692	0,00	-8,10
SONAE SGPS	0,576	-0,52	-36,70

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	3,25
J MARTINS	3,17
CTT	2,38
EDP	1,86
REN	0,84
SEMAPA	-1,05
GALP	-1,64
RAMADA	-1,88
MOTA ENGIL	-2,40
PHAROL	-2,42



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.104,63	0,92%	-21,28%	5.454,21	3.500,02
CAC40	4.814,62	0,23%	-19,46%	6.111,41	3.632,06
ESTX 50 PR	3.187,24	-0,20%	-14,90%	3.867,28	2.302,84
XTRA DAX	12.709,86	-0,40%	-4,07%	13.795,24	8.255,65
S&P 500	3.384,32	0,62%	4,73%	3.588,11	2.191,86
IBEX 35	6.729,70	0,20%	-29,53%	10.100,20	5.814,50
NIKKEI 225	23.185,12	0,00%	-1,99%	24.115,95	16.358,19

