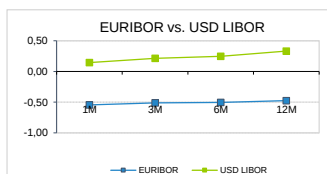


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

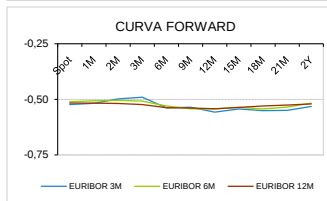
RENTA FIXA

INTERBANK OFFERED RATE								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,5450	0	-2	1M	0,1446	-1	0	0,0445
3M	-0,5120	0	-2	3M	0,2133	-1	0	0,0490
6M	-0,5050	0	-4	6M	0,2465	0	-2	0,0595
12M	-0,4750	-1	-5	12M	0,3318	0	-4	0,1330

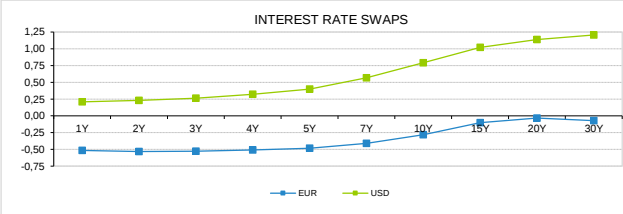


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5165	0	-3	-0,5438	-0,4546	-0,2864
2Y	-0,5320	0	-4	-0,5315	-0,4133	-0,2350
3Y	-0,5279	0	-5	-0,5056	-0,3706	-0,1855
4Y	-0,5091	0	-5	-0,4716	-0,3240	-0,1360
5Y	-0,4820	0	-5	-0,4355	-0,2769	-0,0878
7Y	-0,4100	0	-5	-0,3495	-0,1788	-0,0020
10Y	-0,2808	0	-5	-0,2125	-0,0570	0,0830
15Y	-0,1021	-1	-5	-0,0563	0,0368	0,1130
20Y	-0,0328	-1	-5	-0,0106	0,0362	0,0700
30Y	-0,0711	-2	-5	-0,0664	-0,0530	-0,0479

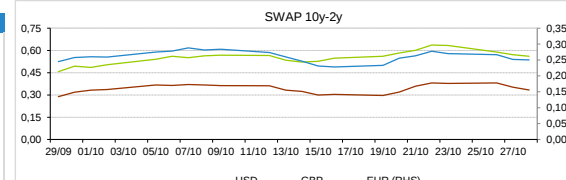
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2090	0	-1	0,2461	0,4890	0,9015
2Y	0,2308	0	1	0,2840	0,6049	0,9880
3Y	0,2626	0	2	0,3572	0,6960	1,0700
4Y	0,3210	0	4	0,4390	0,7900	1,1340
5Y	0,3984	-1	6	0,5300	0,8790	1,1996
7Y	0,5682	-1	8	0,7070	1,0253	1,2680
10Y	0,7910	-1	9	0,9045	1,1678	1,3370
15Y	1,0213	-2	10	1,1103	1,2811	1,4110
20Y	1,1368	-2	11	1,1998	1,3215	1,4119
30Y	1,2062	-2	11	1,2335	1,3051	1,3496

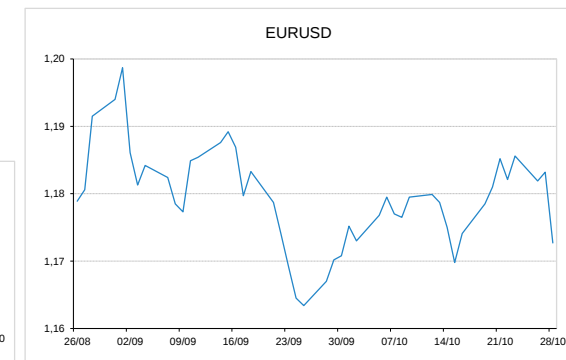
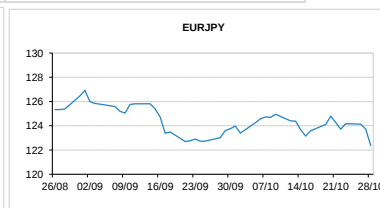
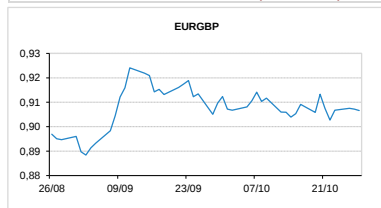


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	39,05	-2,15	-3,82	OT 2Y	-0,582	-0,01	0,70
JETFUEL	331,50	6,25	11,27	OT 5Y	-0,361	0,01	-14,00
DIESEL	331,50	8,00	2,51	OT 10Y	0,150	0,02	-11,20
COBRE	6.792,00	17,00	253,00	BUND 10Y	-1,144	-1,40	-10,30
ZINCO	2.534,50	5,00	169,50	SCHATZ 2Y	-0,208	-1,82	-6,90
OURO	1.882,71	-26,00	8,08	T-NOTE 10Y	1,739	-0,98	6,00
TRIGO	609,75	-6,00	59,50	T-NOTE 2Y	0,737	-0,37	2,00
LICENÇA C02	23,04	-1,03	-4,67	GILT 10Y	0,316	-2,56	0,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1727	-0,89%	0,49%	1,1753	1,1776	1,1825
EUR/GBP	0,90662	0,06%	-0,17%	0,9080	0,9094	0,9123
EUR/JPY	122,36	1,13%	0,54%	122,36	122,36	122,36
EUR/CHF	1,0691	0,25%	0,89%	1,0683	1,0676	1,0662
EUR/BRL	6,7346	-0,09%	-1,99%	6,7437	6,7758	6,9006
EUR/PLN	4,6221	-0,74%	-0,74%	4,6311	4,6394	4,6565



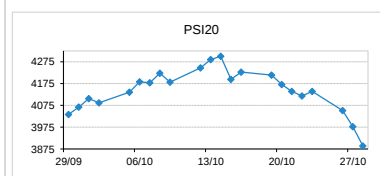
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1727	0,9066	122,36	1,0691	10,3943	7,4448	1,5639	1,6646	6,7346	10,9972
USD	0,8525	-	0,7707	104,295	0,9106	8,8547	6,3469	1,3328	1,4197	5,7422	9,3583

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	3,276	0,99	-42,39
BCP	0,070	-4,12	-65,58
CORT. AMORIM	9,800	-2,20	-13,27
CTT	2,105	-3,65	-33,86
EDP	4,167	-3,36	10,42
EDP R	15,460	-2,03	46,86
GALP	6,862	-7,00	-53,81
IBERSOL	3,630	-8,65	-55,13
J MARTINS	14,040	-2,09	-3,95
MOTA ENGIL	1,086	-5,24	-42,03
NAVIGATOR	1,924	2,96	-44,53
NOS	2,940	1,10	-38,67
PHAROL	0,090	-2,93	-10,34
RAMADA	2,900	-3,33	-50,34
REN	2,255	-1,95	-16,91
SEMAPA	6,600	0,15	-52,04
SONAE CAP.	0,770	0,26	2,52
SONAE SGPS	0,501	-0,40	-45,05

MAIORES GANHOS/PERDAS	
Título	Variação %
NAVIGATOR	2,96
NOS	1,10
ALTRI	0,99
SONAE CAP.	0,26
SEMAPA	0,15
CTT	-3,65
BCP	-4,12
MOTA ENGIL	-5,24
GALP	-7,00
IBERSOL	-8,65



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	3.888,82	-2,27%	-25,45%	5.454,21	3.500,02
CAC40	4.571,12	-3,69%	-23,79%	6.111,41	3.632,06
ESTX 50 PR	2.963,54	-3,49%	-20,87%	3.867,28	2.302,84
XTRA DAX	11.560,51	-4,42%	-12,97%	13.795,24	8.255,65
S&P 500	3.297,90	-2,63%	2,19%	3.588,11	2.191,86
IBEX 35	6.459,40	-2,89%	-32,36%	10.100,20	5.814,50
NIKKEI 225	23.418,51	-0,29%	-1,01%	24.115,95	16.358,19

