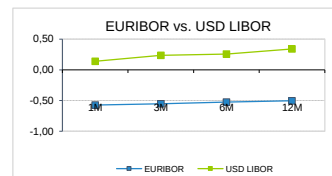


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

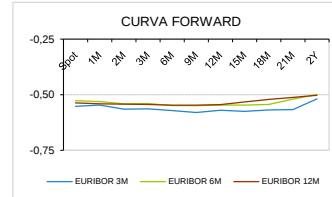
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5730	0	-3	1M	0,1398	0	-1	0,0230	-0,8172
3M	-0,5520	-1	-2	3M	0,2373	0	1	0,0271	-0,7676
6M	-0,5240	1	-1	6M	0,2559	0	0	0,0350	-0,7278
12M	-0,5030	0	-1	12M	0,3406	0	0	0,0821	-0,6098

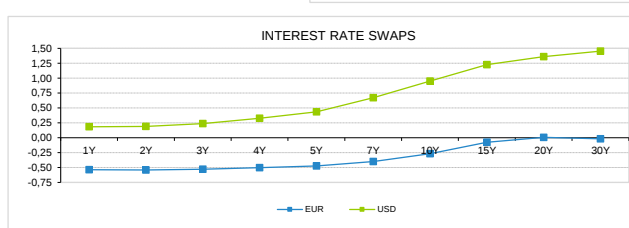


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5372	0	-1	-0,5453	-0,4255	-0,2670
2Y	-0,5411	0	0	-0,5250	-0,3940	-0,2180
3Y	-0,5283	0	0	-0,4910	-0,3510	-0,1680
4Y	-0,5035	1	0	-0,4580	-0,3060	-0,1160
5Y	-0,4743	1	0	-0,4200	-0,2580	-0,0613
7Y	-0,4002	2	-1	-0,3330	-0,1560	0,0255
10Y	-0,2670	3	-1	-0,1910	-0,0280	0,1175
15Y	-0,0772	3	-1	-0,0226	0,0834	0,1650
20Y	0,0068	3	-1	0,0366	0,0917	0,1290
30Y	-0,0175	3	-2	-0,0071	0,0112	0,0211

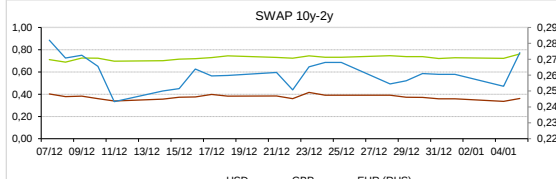
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1837	0	-3	0,1960	0,5969	1,1500
2Y	0,1892	0	-4	0,2629	0,7378	1,2766
3Y	0,2361	0	-4	0,3741	0,8788	1,3590
4Y	0,3254	1	-3	0,4991	0,9910	1,4270
5Y	0,4352	2	-2	0,6313	1,1066	1,4925
7Y	0,6707	3	-1	0,8594	1,2703	1,5869
10Y	0,9510	4	1	1,0980	1,4324	1,6595
15Y	1,2275	5	3	1,3359	1,5547	1,7105
20Y	1,3594	6	3	1,4230	1,5994	1,7141
30Y	1,4532	6	4	1,4983	1,5401	1,6452

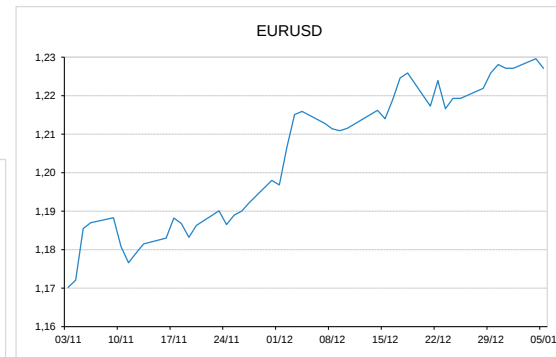
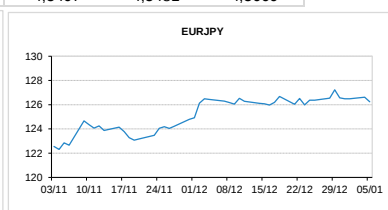


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,80	1,71	3,61	OT 2Y	-0,707	0,01	-0,40
JETFUEL	432,35	-6,47	15,98	OT 5Y	-0,426	0,02	-0,40
DIESEL	419,36	-6,42	15,49	OT 10Y	0,008	0,00	-3,50
COBRE	7.856,00	94,50	100,00	BUND 10Y	-1,256	1,85	-4,30
ZINCO	2.770,75	37,42	24,25	SCHATZ 2Y	-0,144	0,00	2,50
OURO	1.949,20	12,04	110,34	T-NOTE 10Y	1,835	2,13	-4,70
TRIGO	658,50	16,50	83,00	T-NOTE 2Y	0,709	0,18	-4,10
LICENÇA C02	32,91	-0,78	2,60	GILT 10Y	0,394	2,32	-13,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2271	-0,20%	1,18%	1,2295	1,2319	1,2374
EUR/GBP	0,90333	-0,19%	0,98%	0,9046	0,9060	0,9087
EUR/JPY	126,25	0,29%	0,04%	126,25	126,25	126,25
EUR/CHF	1,0801	-0,01%	-0,09%	1,0794	1,0788	1,0775
EUR/BRL	6,5208	-0,97%	-5,14%	6,5534	6,5940	6,7270
EUR/PLN	4,5346	0,49%	-1,48%	4,5407	4,5481	4,5669



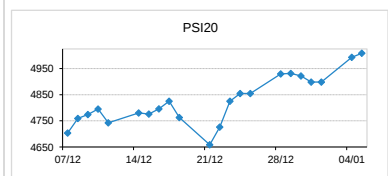
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2271	0,9033	126,25	1,0801	10,0604	7,4391	1,5627	1,58638	6,5208	10,4344
USD	0,8145	-	0,7355	102,785	0,8793	8,2054	6,0590	1,2738	1,2939	5,3078	8,5142

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,210	0,39	0,97
BCP	0,131	4,31	6,09
CORT. AMORIM	11,400	-1,55	-1,72
CTT	2,390	0,84	1,70
EDP	5,304	-1,27	2,87
EDP R	23,350	-2,91	2,41
GALP	8,984	5,69	2,63
IBERSOL	5,260	-0,75	-2,59
J MARTINS	14,090	-0,11	1,95
MOTA ENGIL	1,406	2,03	3,08
NAVIGATOR	2,462	-1,05	-1,44
NOVABASE	3,270	0,62	1,87
NOS	2,962	1,93	3,64
PHAROL	0,130	0,15	4,49
REN	2,380	-0,42	0,63
SEMAPA	8,940	-0,11	-0,67
SONAE SGPS	0,680	2,87	2,80

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	5,69
BCP	4,31
SONAE SGPS	2,87
MOTA ENGIL	2,03
NOS	1,93
IBERSOL	-0,75
NAVIGATOR	-1,05
EDP	-1,27
CORT. AMORIM	-1,55
EDP R	-2,91



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.008,53	0,31%	2,25%	5.454,21	3.500,02
CAC40	5.564,60	-0,44%	0,24%	6.111,41	3.632,06
ESTX 50 PR	3.547,78	-0,47%	-0,14%	3.867,28	2.302,84
XTRA DAX	13.651,22	-0,55%	-0,49%	13.907,13	8.255,65
S&P 500	3.711,96	0,31%	-1,17%	3.769,99	2.191,86
IBEX 35	8.085,30	-0,17%	0,14%	10.100,20	5.814,50
NIKKEI 225	27.158,63	-0,37%	-1,04%	27.602,52	16.358,19

