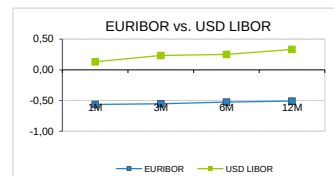


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

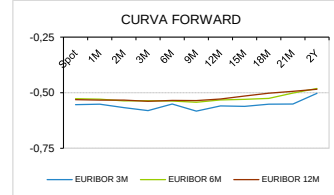
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5630	0	-1	1M	0,1320	0	-2	0,0269	-0,8206
3M	-0,5540	0	-2	3M	0,2340	0	1	0,0266	-0,7654
6M	-0,5240	1	-1	6M	0,2524	0	0	0,0313	-0,7278
12M	-0,5090	0	-1	12M	0,3324	0	0	0,0758	-0,6106

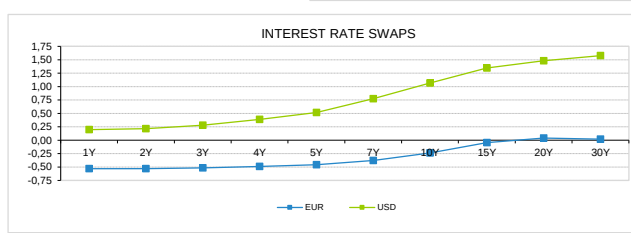


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5315	1	0	-0,5299	-0,4069	-0,2318
2Y	-0,5300	0	1	-0,5064	-0,3713	-0,1829
3Y	-0,5148	0	2	-0,4730	-0,3220	-0,1300
4Y	-0,4888	1	2	-0,4382	-0,2765	-0,0780
5Y	-0,4566	1	2	-0,3979	-0,2258	-0,0287
7Y	-0,3773	1	2	-0,3052	-0,1240	0,0630
10Y	-0,2377	1	2	-0,1615	0,0060	0,1560
15Y	-0,0463	1	2	0,0098	0,1164	0,2030
20Y	0,0402	2	2	0,0696	0,1270	0,1685
30Y	0,0200	2	2	0,0305	0,0506	0,0620

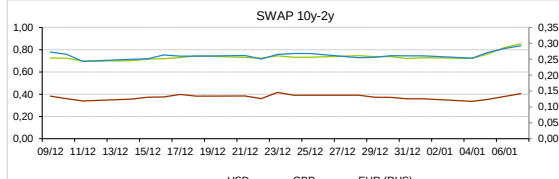
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1971	0	-1	0,2322	0,7214	1,3030
2Y	0,2139	0	-1	0,3217	0,8795	1,4100
3Y	0,2799	1	1	0,4420	1,0120	1,5080
4Y	0,3891	2	3	0,5900	1,1531	1,5795
5Y	0,5176	2	6	0,7300	1,2562	1,6485
7Y	0,7730	3	10	0,9819	1,4205	1,7140
10Y	1,0669	4	13	1,2250	1,5738	1,7825
15Y	1,3480	3	15	1,4678	1,6800	1,8295
20Y	1,4824	3	16	1,5535	1,7406	1,8295
30Y	1,5764	3	17	1,6165	1,7256	1,7815

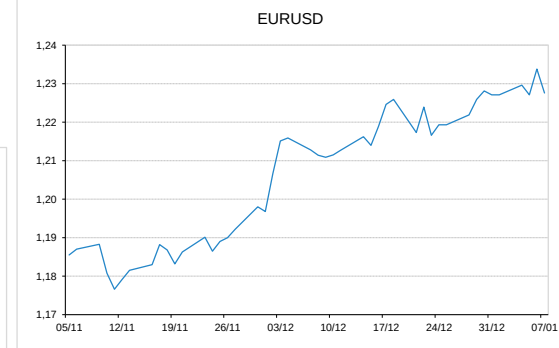
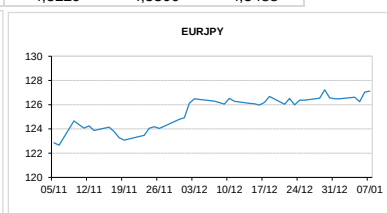


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,49	0,19	5,69	OT 2Y	-0,705	0,01	1,40
JETFUEL	453,51	-0,70	37,14	OT 5Y	-0,434	-0,01	2,60
DIESEL	437,51	-1,95	33,64	OT 10Y	0,001	-0,02	0,70
COBRE	8.073,00	35,50	277,00	BUND 10Y	-1,222	0,33	6,30
ZINCO	2.839,25	47,75	92,75	SCHATZ 2Y	-0,126	0,46	7,30
OURO	1.913,31	5,65	47,78	T-NOTE 10Y	1,921	2,29	7,90
TRIGO	640,50	-7,00	63,00	T-NOTE 2Y	0,731	-0,74	-1,70
LICENÇA C02	34,80	1,17	4,98	GILT 10Y	0,470	4,49	3,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2276	-0,50%	1,22%	1,2301	1,2325	1,2381
EUR/GBP	0,9019	0,49%	1,14%	0,9032	0,9046	0,9073
EUR/JPY	127,13	-0,08%	-0,65%	127,13	127,13	127,13
EUR/CHF	1,0845	-0,10%	-0,50%	1,0838	1,0831	1,0818
EUR/BRL	6,6246	-1,33%	-6,63%	6,6569	6,6977	6,8301
EUR/PLN	4,5165	0,14%	-1,08%	4,5229	4,5300	4,5488



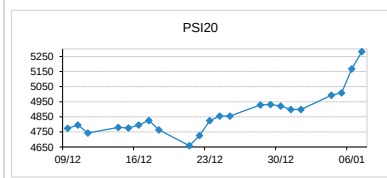
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2276	0,9019	127,13	1,0845	10,0591	7,4381	1,5608	1,58132	6,6246	10,3519
USD	0,8158	-	0,7383	103,935	0,8855	8,2110	6,0678	1,2724	1,2910	5,3752	8,4442

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,545	2,88	7,46
BCP	0,146	2,10	18,26
CORT. AMORIM	11,380	-0,87	-1,90
CTT	2,425	-0,21	3,19
EDP	5,566	1,16	7,95
EDP R	25,800	7,28	13,16
GALP	9,328	0,84	6,56
IBERSOL	5,260	0,38	-2,59
J MARTINS	14,200	-0,53	2,75
MOTA ENGIL	1,520	3,83	11,44
NAVIGATOR	2,622	3,07	4,96
NOVABASE	3,280	-0,61	2,18
NOS	3,072	2,26	7,49
PHAROL	0,142	2,90	13,78
REN	2,410	0,42	1,90
SEMAPA	9,390	1,73	4,33
SONAE SGPS	0,690	-0,79	4,23

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	7,28
MOTA ENGIL	3,83
NAVIGATOR	3,07
PHAROL	2,90
ALTRI	2,88
CTT	-0,21
J MARTINS	-0,53
NOVABASE	-0,61
SONAE SGPS	-0,79
CORT. AMORIM	-0,87



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.282,02	2,20%	7,83%	5.454,21	3.500,02
CAC40	5.669,85	0,70%	2,13%	6.111,41	3.632,06
ESTX 50 PR	3.622,42	0,31%	1,96%	3.867,28	2.302,84
XTRA DAX	13.968,24	0,55%	1,82%	14.007,47	8.255,65
S&P 500	3.804,68	1,51%	1,29%	3.810,96	2.191,86
IBEX 35	8.385,80	0,43%	3,87%	10.100,20	5.814,50
NIKKEI 225	27.490,13	1,60%	0,17%	27.624,73	16.358,19

