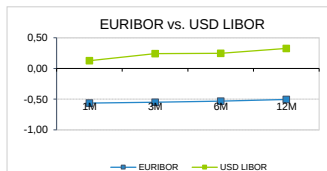


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

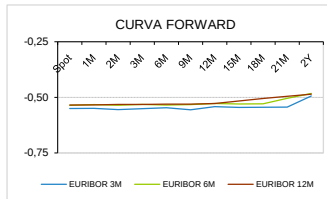
RENTA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,5640	0	1	1M	0,1265	0	-3	0,0298
3M	-0,5500	-1	-1	3M	0,2413	1	2	0,0341
6M	-0,5330	-1	-1	6M	0,2479	0	0	0,0456
12M	-0,5050	-1	0	12M	0,3263	0	-1	0,0894

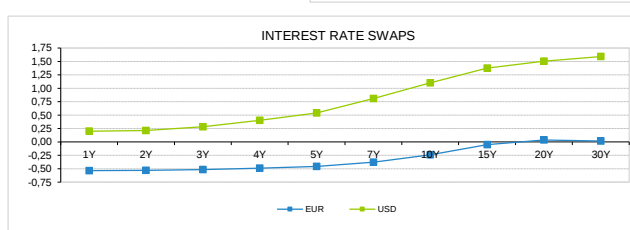


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5351	-1	0	-0,5308	-0,4150	-0,2301
2Y	-0,5311	-1	2	-0,5076	-0,3733	-0,1827
3Y	-0,5163	-1	2	-0,4760	-0,3256	-0,1317
4Y	-0,4905	-1	3	-0,4397	-0,2780	-0,0824
5Y	-0,4580	-1	4	-0,3977	-0,2283	-0,0280
7Y	-0,3788	-1	5	-0,3072	-0,1276	0,0583
10Y	-0,2420	-1	6	-0,1655	0,0027	0,1504
15Y	-0,0510	-1	7	0,0029	0,1094	0,1991
20Y	0,0355	-1	8	0,0644	0,1219	0,1668
30Y	0,0170	-1	9	0,0267	0,0464	0,0574

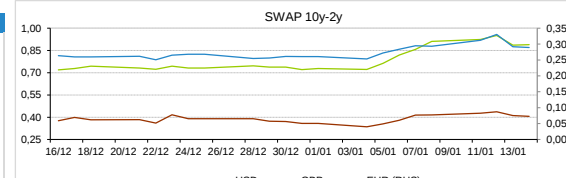
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1995	-1	2	0,2288	0,7365	1,3775
2Y	0,2130	-1	2	0,3140	0,9210	1,4805
3Y	0,2820	-1	4	0,4560	1,0670	1,5785
4Y	0,4032	-1	8	0,6248	1,1955	1,6415
5Y	0,5401	-1	12	0,7645	1,3075	1,6975
7Y	0,8084	-1	17	1,0170	1,4485	1,7808
10Y	1,1019	0	20	1,2779	1,6173	1,8418
15Y	1,3770	0	23	1,4820	1,7100	1,8785
20Y	1,5052	0	23	1,5760	1,7636	1,8490
30Y	1,5907	0	23	1,6270	1,7420	1,7940

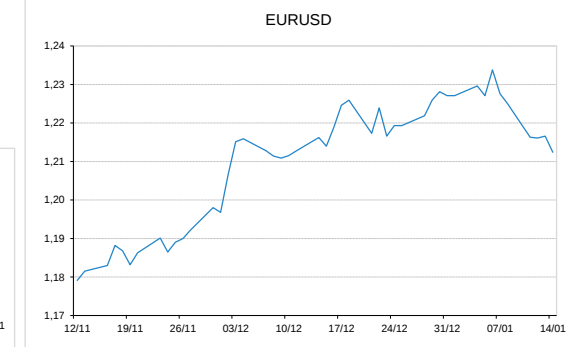
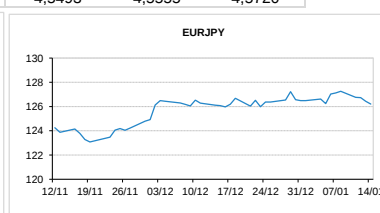


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,64	-0,42	5,39	OT 2Y	-0,651	0,01	8,90
JETFUEL	476,54	-2,21	48,54	OT 5Y	-0,441	0,00	6,20
DIESEL	462,01	-0,99	46,76	OT 10Y	0,005	0,00	6,10
COBRE	7.971,00	33,50	236,50	BUND 10Y	-1,254	-2,98	3,10
ZINCO	2.751,50	-4,25	-26,25	SCHATZ 2Y	-0,146	-2,51	3,20
OURO	1.847,74	-8,11	18,83	T-NOTE 10Y	1,935	-0,29	9,70
TRIGO	672,00	11,50	75,50	T-NOTE 2Y	0,733	-0,56	1,30
LICENÇA C02	33,50	-0,15	2,49	GILT 10Y	0,470	-1,99	2,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2124	-0,35%	-0,31%	1,2149	1,2173	1,2228
EUR/GBP	0,88943	0,05%	1,98%	0,8908	0,8921	0,8948
EUR/JPY	126,21	0,18%	-0,08%	126,21	126,21	126,21
EUR/CHF	1,0781	0,11%	-0,08%	1,0775	1,0768	1,0754
EUR/BRL	6,3518	1,55%	-2,16%	6,3814	6,4245	6,5628
EUR/PLN	4,5440	-0,17%	-2,32%	4,5493	4,5555	4,5720



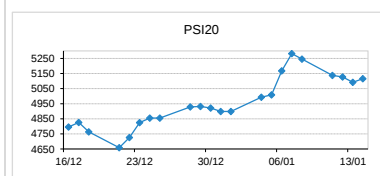
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2124	0,8894	126,21	1,0781	10,0990	7,4388	1,5364	1,56076	6,3518	10,2834
USD	0,8240	-	0,7312	103,82	0,8889	8,3273	6,1291	1,2654	1,2869	5,2304	8,4805

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,195	0,19	0,68
BCP	0,134	0,37	8,85
CORT. AMORIM	11,420	1,60	-1,55
CTT	2,470	1,02	5,11
EDP	5,394	0,45	4,62
EDP R	23,500	0,00	3,07
GALP	9,388	1,36	7,24
IBERSOL	5,000	0,20	-7,41
J MARTINS	14,645	-0,85	5,97
MOTA ENGIL	1,458	0,14	6,89
NAVIGATOR	2,546	0,08	1,92
NOVABASE	3,330	-0,60	3,74
NOS	3,040	0,20	6,37
PHAROL	0,142	2,75	13,62
REN	2,395	-0,42	1,27
SEMAPA	8,940	0,11	-0,67
SONAE SGPS	0,710	3,80	7,33

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE SGPS	3,80
PHAROL	2,75
CORT. AMORIM	1,60
GALP	1,36
CTT	1,02
REN	-0,42
NOVABASE	-0,60
J MARTINS	-0,85



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.115,55	0,47%	4,43%	5.454,21	3.500,02
CAC40	5.681,14	0,33%	2,34%	6.111,41	3.632,06
ESTX 50 PR	3.641,37	0,69%	2,50%	3.867,28	2.302,84
XTRA DAX	13.988,70	0,35%	1,97%	14.131,52	8.255,65
S&P 500	3.815,66	0,16%	1,59%	3.826,69	2.191,86
IBEX 35	8.367,80	0,08%	3,64%	10.100,20	5.814,50
NIKKEI 225	28.698,26	0,85%	4,57%	28.979,53	16.358,19

