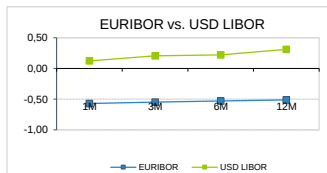


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

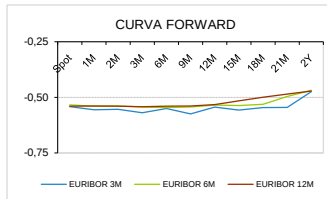
RENTA FIXA

INTERBANK OFFERED RATE								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,5710	0	-2	1M	0,1229	0	-2	0,0288
3M	-0,5480	0	-1	3M	0,2050	-1	-4	0,0373
6M	-0,5310	0	-1	6M	0,2201	-1	-5	0,0435
12M	-0,5120	0	-2	12M	0,3108	0	-3	0,0788

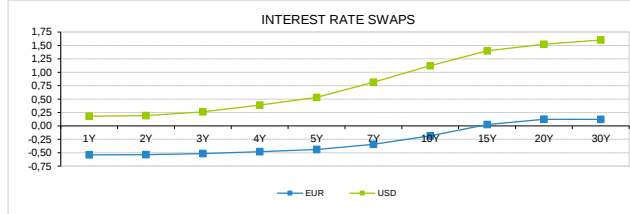


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5395	1	-1	-0,5330	-0,3754	-0,1650
2Y	-0,5358	1	-2	-0,5029	-0,3223	-0,1063
3Y	-0,5150	1	-1	-0,4628	-0,2720	-0,0500
4Y	-0,4800	1	0	-0,4151	-0,2151	0,0080
5Y	-0,4383	1	2	-0,3630	-0,1590	0,0617
7Y	-0,3422	1	5	-0,2564	-0,0470	0,1586
10Y	-0,1850	2	8	-0,0963	0,0920	0,2537
15Y	0,0250	2	10	0,0891	0,2128	0,3108
20Y	0,1233	2	12	0,1618	0,2330	0,2844
30Y	0,1230	2	15	0,1382	0,1690	0,1873

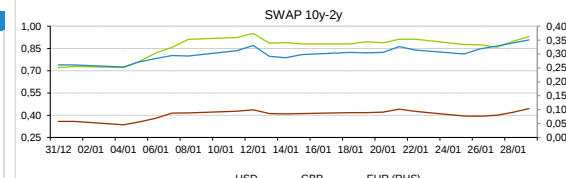
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1802	0	-2	0,2085	0,7599	1,4000
2Y	0,1911	-1	-2	0,3033	0,9420	1,5260
3Y	0,2616	-1	1	0,4590	1,0810	1,6170
4Y	0,3887	0	5	0,6200	1,2180	1,6920
5Y	0,5314	0	8	0,7625	1,3469	1,7487
7Y	0,8139	1	14	1,0414	1,4880	1,7965
10Y	1,1214	2	18	1,2860	1,6475	1,8495
15Y	1,3984	3	19	1,5030	1,7365	1,8800
20Y	1,5217	3	18	1,5945	1,7830	1,8685
30Y	1,6009	3	17	1,6250	1,7410	1,7935

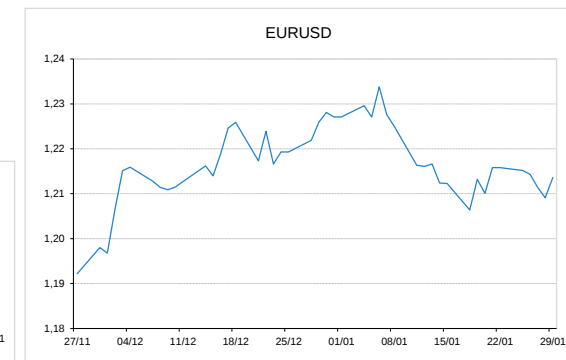
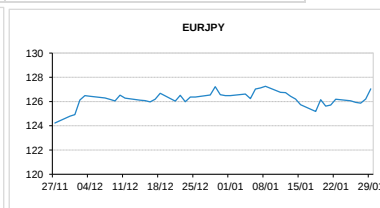
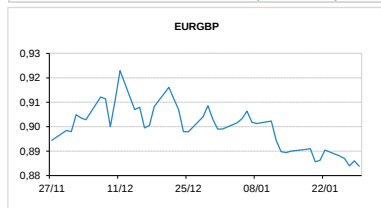


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,92	0,39	4,69	OT 2Y	-0,682	-0,01	3,90
JETFUEL	463,75	-1,47	23,50	OT 5Y	-0,447	0,01	-1,40
DIESEL	452,00	-2,50	25,75	OT 10Y	0,039	0,02	0,90
COBRE	7.904,00	48,00	85,50	BUND 10Y	-1,223	2,91	2,00
ZINCO	2.575,00	9,50	-259,50	SCHATZ 2Y	-0,144	2,05	-1,80
OURO	1.857,46	17,96	-21,71	T-NOTE 10Y	1,901	0,71	7,40
TRIGO	657,75	10,75	39,25	T-NOTE 2Y	0,704	-0,92	-1,10
LICENÇA C02	32,98	-0,97	-0,04	GILT 10Y	0,503	4,33	10,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2136	0,37%	-1,00%	1,2160	1,2184	1,2239
EUR/GBP	0,88383	0,25%	2,81%	0,8852	0,8865	0,8893
EUR/JPY	127,05	-0,67%	0,14%	127,05	127,05	127,05
EUR/CHF	1,0803	-0,30%	0,24%	1,0796	1,0789	1,0776
EUR/BRL	6,6329	-0,57%	-3,92%	6,6636	6,7117	6,8628
EUR/PLN	4,5251	0,32%	0,26%	4,5291	4,5343	4,5491



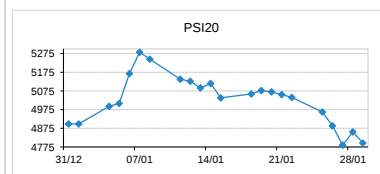
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2136	0,8838	127,05	1,0803	10,1225	7,4376	1,5513	1,58493	6,6329	10,3799
USD	0,8233	-	0,7284	104,715	0,8897	8,3321	6,1235	1,2776	1,3032	5,4632	8,5540

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	4,936	-1,77	-4,34
BCP	0,114	-2,89	-7,14
CORT. AMORIM	11,160	2,20	-3,79
CTT	2,385	-1,04	1,49
EDP	5,180	-0,35	0,47
EDP R	22,400	-2,18	-1,75
GALP	8,322	-2,09	-4,93
IBERSOL	4,900	-0,20	-9,26
J MARTINS	13,500	-1,42	-2,32
MOTA ENGIL	1,380	-1,57	1,17
NAVIGATOR	2,474	-0,88	-0,96
NOVABASE	3,300	-1,49	2,80
NOS	2,844	1,14	-0,49
PHAROL	0,123	-1,60	-1,44
REN	2,350	-0,21	-0,63
SEMAPA	8,780	-1,57	-2,44
SONAE SGPS	0,662	-2,29	0,08

MAIORES GANHOS/PERDAS	
Título	Variação %
CORT. AMORIM	2,20
NOS	1,14
ALTRI	-1,77
GALP	-2,09
EDP R	-2,18
SONAE SGPS	-2,29
BCP	-2,89



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.796,07	-1,23%	-2,09%	5.454,21	3.500,02
CAC40	5.408,72	-1,85%	-2,57%	6.111,41	3.632,06
ESTX 50 PR	3.488,19	-1,94%	-1,61%	3.867,28	2.302,84
XTRA DAX	13.451,58	-1,57%	-1,95%	14.131,52	8.255,65
S&P 500	3.734,56	-1,37%	-0,55%	3.870,90	2.191,86
IBEX 35	7.761,70	-2,15%	-3,86%	10.100,20	5.814,50
NIKKEI 225	27.663,39	-1,89%	0,80%	28.979,53	16.358,19

