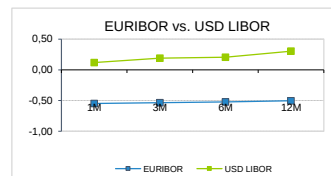


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

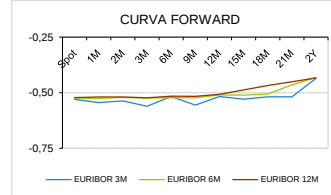
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5480	1	1	1M	0,1189	0	-1	0,0330	-0,7984
3M	-0,5360	0	1	3M	0,1909	0	-5	0,0479	-0,7648
6M	-0,5210	0	1	6M	0,2070	-2	-5	0,0689	-0,7220
12M	-0,5030	0	1	12M	0,3041	0	-3	0,1211	-0,6086

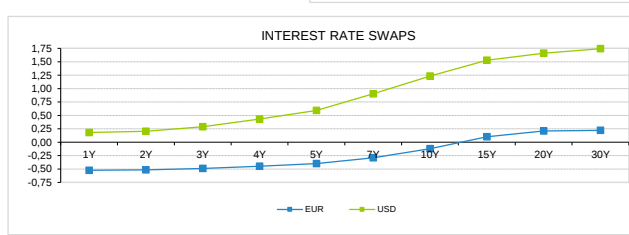


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5230	0	1	-0,5079	-0,3307
2Y	-0,5148	0	1	-0,4702	-0,2701
3Y	-0,4880	0	2	-0,4245	-0,2081
4Y	-0,4480	0	4	-0,3705	-0,1452
5Y	-0,3997	0	5	-0,3133	-0,0851
7Y	-0,2906	0	8	-0,1948	0,0320
10Y	-0,1220	-1	11	-0,0250	0,1823
15Y	0,1020	0	14	0,1723	0,3070
20Y	0,2092	0	16	0,2513	0,3326
30Y	0,2206	0	19	0,2405	0,2782

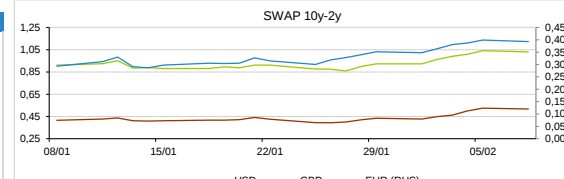
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1815	0	-1	0,2285	0,8611	1,5863
2Y	0,2021	0	-1	0,3414	1,0460	1,6820
3Y	0,2873	1	-1	0,4989	1,2070	1,7898
4Y	0,4315	1	1	0,6830	1,3590	1,8615
5Y	0,5923	1	3	0,8550	1,4932	1,9182
7Y	0,9010	0	7	1,1547	1,6634	1,9984
10Y	1,2325	-1	11	1,4328	1,8093	2,0260
15Y	1,5285	-1	13	1,6633	1,9010	2,0697
20Y	1,6580	-2	13	1,7576	1,9459	2,0360
30Y	1,7430	-2	13	1,7860	1,9030	1,9620

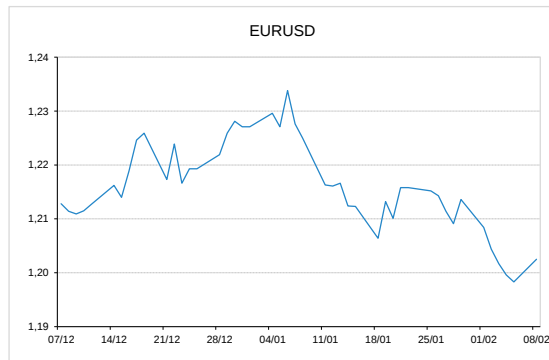
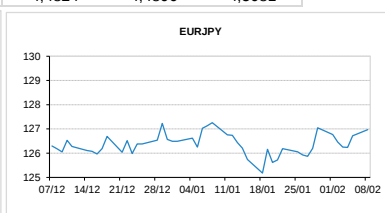
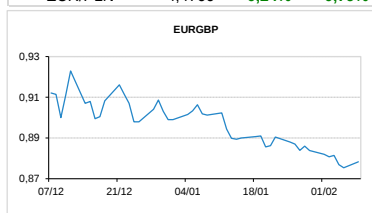


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,31	0,97	4,48	OT 2Y	-0,683	0,00	2,20
JETFUEL	500,25	1,34	46,04	OT 5Y	-0,422	0,00	1,20
DIESEL	489,25	3,59	49,79	OT 10Y	0,057	0,00	5,50
COBRE	7.983,00	89,50	-89,50	BUND 10Y	-1,144	0,13	7,30
ZINCO	2.648,50	39,00	-153,50	SCHATZ 2Y	-0,119	0,00	0,50
OURO	1.835,07	20,96	-13,94	T-NOTE 10Y	1,938	-0,72	1,70
TRIGO	656,00	14,75	17,25	T-NOTE 2Y	0,702	0,00	-2,80
LICENÇA C02	38,75	0,55	3,83	GILT 10Y	0,650	-1,32	17,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2025	0,35%	-1,84%	1,2048	1,2072	1,2125
EUR/GBP	0,87833	-0,34%	2,61%	0,8797	0,8811	0,8841
EUR/JPY	126,97	-0,20%	0,23%	126,97	126,97	126,97
EUR/CHF	1,0825	0,04%	-0,01%	1,0819	1,0812	1,0799
EUR/BRL	6,4107	1,07%	3,39%	6,4418	6,4898	6,6365
EUR/PLN	4,4766	0,24%	0,79%	4,4824	4,4896	4,5081



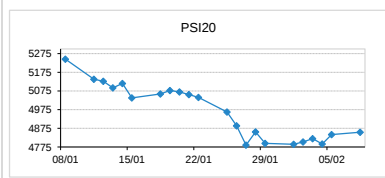
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2025	0,8783	126,97	1,0825	10,1055	7,4364	1,5365	1,56419	6,4107	10,2541
USD	0,8300	-	0,7278	105,195	0,8990	8,3890	6,1724	1,2753	1,2971	5,3315	8,5052

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,325	3,30	3,20
BCP	0,125	1,38	1,06
CORT. AMORIM	11,020	1,66	-5,00
CTT	2,395	-0,83	1,91
EDP	5,066	-1,02	-1,75
EDP R	22,900	-1,51	0,44
GALP	8,538	2,57	-2,47
IBERSOL	5,140	2,39	-4,81
J MARTINS	13,055	-0,72	-5,54
MOTA ENGIL	1,430	0,99	4,84
NAVIGATOR	2,534	1,85	1,44
NOVABASE	3,490	2,65	8,72
NOS	2,780	1,24	-2,73
PHAROL	0,124	-0,16	-0,48
REN	2,340	-0,43	-1,06
SEMAPA	9,130	2,58	1,44
SONAE SGPS	0,665	0,45	0,53

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	3,30
NOVABASE	2,65
SEMAPA	2,58
GALP	2,57
IBERSOL	2,39
REN	-0,43
J MARTINS	-0,72
CTT	-0,83
EDP	-1,02
EDP R	-1,51



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.853,92	0,25%	-0,91%	5.454,21	3.500,02
CAC40	5.698,41	0,69%	2,65%	6.111,41	3.632,06
ESTX 50 PR	3.672,98	0,47%	3,39%	3.867,28	2.302,84
XTRA DAX	14.086,27	0,21%	2,68%	14.169,49	8.255,65
S&P 500	3.898,51	0,30%	3,79%	3.909,92	2.191,86
IBEX 35	8.224,00	0,11%	1,86%	10.100,20	5.814,50
NIKKEI 225	29.388,50	2,12%	7,08%	29.400,56	16.358,19

