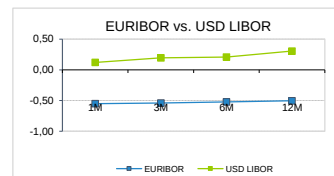


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

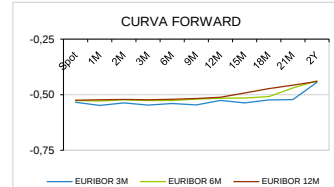
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5510	0	0	1M	0,1205	0	-1	0,0349	-0,7936
3M	-0,5400	0	1	3M	0,1954	0	-3	0,0475	-0,7554
6M	-0,5230	0	1	6M	0,2075	0	-4	0,0691	-0,7172
12M	-0,5030	0	1	12M	0,3064	0	-2	0,1240	-0,6094

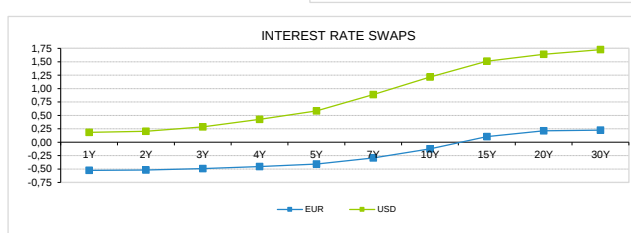


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5252	0	0	-0,5138	-0,3336
2Y	-0,5185	-1	0	-0,4767	-0,2758
3Y	-0,4915	-1	1	-0,4287	-0,2153
4Y	-0,4535	-1	2	-0,3759	-0,1464
5Y	-0,4065	-1	3	-0,3190	-0,0851
7Y	-0,2948	-1	6	-0,1985	0,0327
10Y	-0,1230	0	9	-0,0261	0,1800
15Y	0,1032	0	12	0,1723	0,3099
20Y	0,2112	0	14	0,2540	0,3364
30Y	0,2250	0	17	0,2429	0,2815

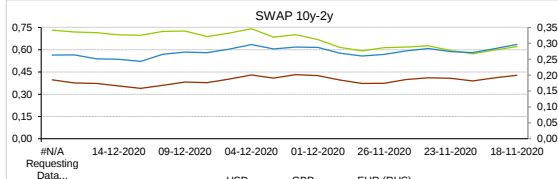
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1837	0	-1	0,2303	0,8464	1,5607
2Y	0,2036	0	-1	0,3300	1,0305	1,6610
3Y	0,2859	0	-1	0,5000	1,1920	1,7667
4Y	0,4266	-1	0	0,6760	1,3390	1,8354
5Y	0,5834	-1	1	0,8430	1,4686	1,8921
7Y	0,8880	-1	5	1,1340	1,6379	1,9500
10Y	1,2154	-2	8	1,4146	1,7877	2,0060
15Y	1,5102	-2	10	1,6443	1,8971	2,0559
20Y	1,6402	-2	10	1,7398	1,9247	2,0439
30Y	1,7254	-2	10	1,7660	1,8968	1,9560

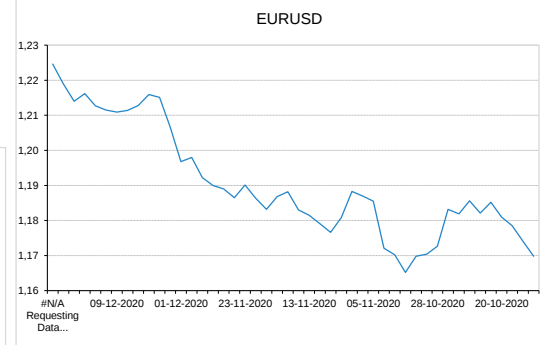
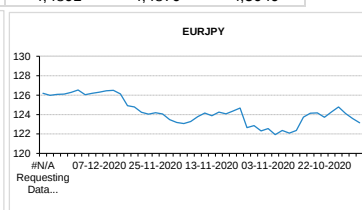
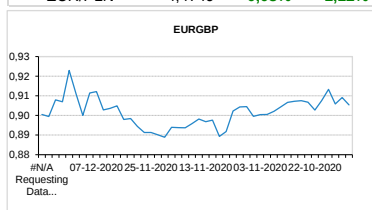


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,85	0,29	5,02	OT 2Y	-0,681	0,00	-6,30
JETFUEL	512,70	12,45	41,17	OT 5Y	-0,425	0,00	-4,70
DIESEL	501,70	12,45	47,13	OT 10Y	0,060	0,00	-3,20
COBRE	8.073,50	124,50	-94,00	BUND 10Y	-1,149	-0,73	-1,20
ZINCO	2.632,50	-16,00	-168,50	SCHATZ 2Y	-0,117	0,00	2,00
OURO	1.836,98	4,15	-12,03	T-NOTE 10Y	1,934	-1,15	1,40
TRIGO	655,25	-0,50	16,50	T-NOTE 2Y	0,709	0,18	-4,40
LICENÇA C02	37,94	-0,67	3,02	GILT 10Y	0,637	-1,94	-4,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2104	0,66%	-0,49%	1,2127	1,2150	1,2203
EUR/GBP	0,87828	0,01%	2,74%	0,8796	0,8811	0,8840
EUR/JPY	126,58	0,31%	0,14%	126,58	126,58	126,58
EUR/CHF	1,0809	0,16%	0,09%	1,0803	1,0797	1,0783
EUR/BRL	6,5764	-1,78%	1,77%	6,6096	6,6584	6,8089
EUR/PLN	4,4749	0,03%	1,12%	4,4801	4,4870	4,5049



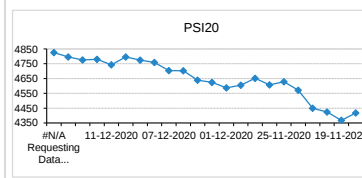
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2104	0,8783	126,58	1,0809	10,0922	7,4374	1,5384	1,56667	6,5764	10,2525
USD	0,8267	-	0,7249	104,575	0,8934	8,3392	6,1483	1,2722	1,2944	5,4309	8,4749

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,455	2,54	5,72
BCP	0,126	1,77	2,60
CORT. AMORIM	10,980	-0,90	-5,34
CTT	2,400	0,21	2,13
EDP	4,934	-2,76	-4,31
EDP R	22,250	-3,05	-2,41
GALP	8,890	4,10	1,55
IBERSOL	5,080	-0,78	-5,93
J MARTINS	13,130	0,92	-4,99
MOTA ENGIL	1,420	-0,84	4,11
NAVIGATOR	2,566	1,42	2,72
NOVABASE	3,490	0,00	8,72
NOS	2,780	0,07	-2,73
PHAROL	0,125	0,48	-0,16
REN	2,335	-0,21	-1,27
SEMAPA	9,240	1,09	2,67
SONAE SGPS	0,670	0,98	1,28

MAIORES GANHOS/PERDAS	
Título	Varição %
GALP	4,10
ALTRI	2,54
BCP	1,77
NAVIGATOR	1,42
SEMAPA	1,09
IBERSOL	-0,78
MOTA ENGIL	-0,84
CORT. AMORIM	-0,90
EDP	-2,76
EDP R	-3,05



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.845,16	-0,19%	-1,09%	5.454,21	3.500,02
CAC40	5.687,84	0,04%	2,46%	6.111,41	3.632,06
ESTX 50 PR	3.660,06	-0,14%	3,03%	3.867,28	2.302,84
XTRA DAX	14.011,14	-0,35%	2,13%	14.169,49	8.255,65
S&P 500	3.907,61	-0,20%	4,04%	3.915,77	2.191,86
IBEX 35	8.102,50	-1,43%	0,35%	10.100,20	5.814,50
NIKKEI 225	29.505,93	0,40%	7,51%	29.585,75	16.358,19

