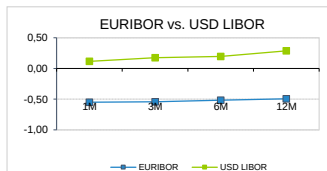


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

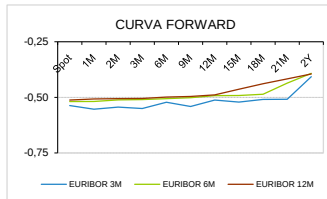
RENTA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,5500	0	1	1M	0,1155	0	-1	0,0438
3M	-0,5430	0	0	3M	0,1753	-1	-5	0,0605
6M	-0,5160	0	1	6M	0,1950	0	-4	0,0790
12M	-0,4940	0	0	12M	0,2865	0	-3	0,1324

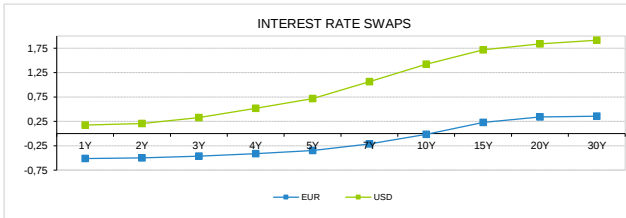


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5123	0	1	-0,4892	-0,2515	0,0434
2Y	-0,5002	0	2	-0,4416	-0,1763	0,1177
3Y	-0,4647	-1	3	-0,3787	-0,1026	0,1848
4Y	-0,4111	-1	6	-0,3090	-0,0287	0,2500
5Y	-0,3478	-2	9	-0,2383	0,0407	0,3140
7Y	-0,2138	-3	13	-0,0968	0,1710	0,4010
10Y	-0,0170	-4	19	0,0943	0,3265	0,5160
15Y	0,2278	-4	23	0,3066	0,4584	0,5725
20Y	0,3403	-4	25	0,3889	0,4840	0,5481
30Y	0,3560	-4	28	0,3784	0,4244	0,4518

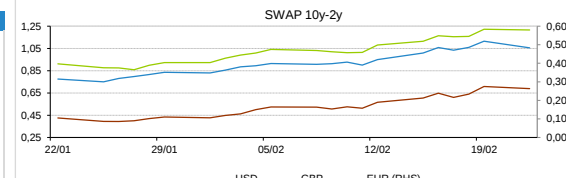
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1747	0	-2	0,2407	1,0970	1,8610
2Y	0,2061	0	1	0,3990	1,2930	1,9515
3Y	0,3291	1	6	0,6323	1,4735	2,0688
4Y	0,5179	1	13	0,8310	1,6110	2,1120
5Y	0,7158	1	19	1,0365	1,7220	2,1868
7Y	1,0655	1	26	1,3588	1,8910	2,2125
10Y	1,4219	0	31	1,6250	2,0592	2,2934
15Y	1,7185	0	32	1,8677	2,1100	2,2555
20Y	1,8398	-1	32	1,9250	2,1561	2,2280
30Y	1,9137	-1	31	1,9600	2,1131	2,1697

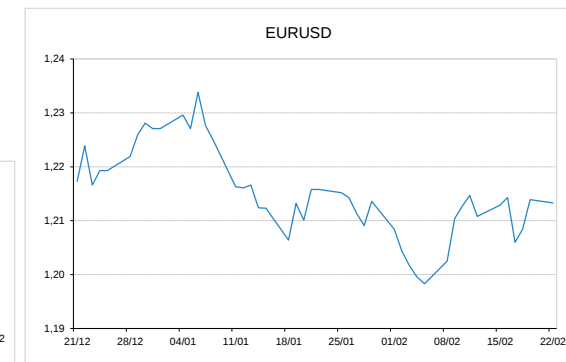
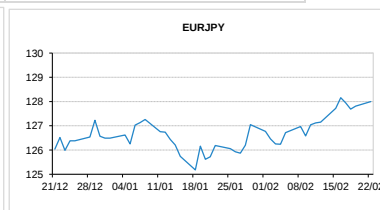
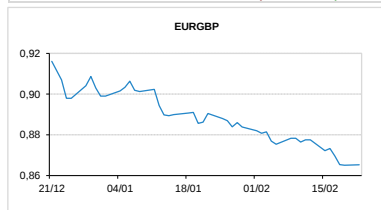


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,57	1,66	9,32	OT 2Y	-0,571	-0,02	7,00
JETFUEL	530,50	-3,00	54,50	OT 5Y	-0,231	-0,03	17,00
DIESEL	520,00	-2,50	61,00	OT 10Y	0,217	-0,04	14,00
COBRE	8.941,00	356,50	955,50	BUND 10Y	-1,048	-3,65	13,90
ZINCO	2.869,75	26,75	190,00	SCHATZ 2Y	-0,105	-0,69	0,90
OURO	1.811,56	27,31	-44,05	T-NOTE 10Y	2,060	0,14	13,30
TRIGO	664,00	8,50	28,00	T-NOTE 2Y	0,706	0,55	-0,90
LICENÇA C02	38,07	0,67	3,83	GILT 10Y	0,848	-0,72	33,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2133	-0,05%	-0,21%	1,2156	1,2179	1,2231
EUR/GBP	0,8653	-0,03%	2,91%	0,8667	0,8681	0,8711
EUR/JPY	128	-0,15%	-1,41%	128,00	128,00	128,00
EUR/CHF	1,0886	-0,22%	-1,01%	1,0880	1,0874	1,0862
EUR/BRL	6,6601	-1,96%	-0,02%	6,6953	6,7485	6,9062
EUR/PLN	4,4936	-0,18%	1,00%	4,4987	4,5056	4,5254



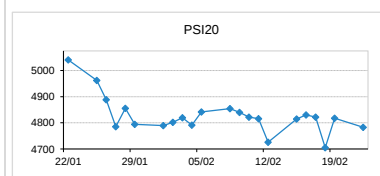
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2133	0,8653	128,00	1,0886	10,0484	7,4365	1,5320	1,53508	6,6601	10,3063
USD	0,8239	-	0,7117	105,07	0,8969	8,2743	6,1266	1,2617	1,2651	5,4943	8,4931

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,125	2,08	18,70
BCP	0,123	-1,28	-0,16
CORT. AMORIM	10,980	0,92	-5,34
CTT	2,485	1,22	5,74
EDP	4,697	-1,36	-8,90
EDP R	19,240	-3,02	-15,61
GALP	9,378	-1,22	7,13
IBERSOL	5,260	1,54	-2,59
J MARTINS	12,955	-0,35	-6,26
MOTA ENGIL	1,440	0,42	5,57
NAVIGATOR	2,800	0,72	12,09
NOVABASE	3,930	2,08	22,43
NOS	2,770	1,69	-3,08
PHAROL	0,124	-1,58	-0,32
REN	2,310	-0,22	-2,33
SEMAPA	12,020	-1,48	33,56
SONAE SGPS	0,691	0,29	4,46

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	2,08
NOVABASE	2,08
NOS	1,69
IBERSOL	1,54
CTT	1,22
BCP	-1,28
EDP	-1,36
SEMAPA	-1,48
PHAROL	-1,58
EDP R	-3,02



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.782,71	-0,73%	-2,36%	5.424,71	3.500,02
CAC40	5.772,96	-0,01%	3,99%	6.067,29	3.632,06
ESTX 50 PR	3.704,98	-0,23%	4,29%	3.827,36	2.302,84
XTRA DAX	13.966,26	-0,19%	1,80%	14.169,49	8.255,65
S&P 500	3.883,83	-0,58%	3,41%	3.950,43	2.191,86
IBEX 35	8.118,20	-0,41%	0,55%	9.946,40	5.814,50
NIKKEI 225	30.156,03	0,46%	9,88%	30.714,52	16.358,19

