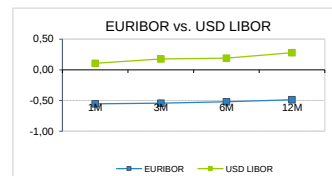


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

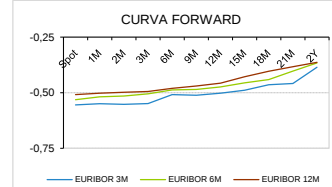
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5530	0	0	1M	0,1071	0	-1	0,0459	-0,8050
3M	-0,5430	0	0	3M	0,1773	-1	-3	0,0771	-0,7544
6M	-0,5200	0	0	6M	0,1895	-1	-2	0,0956	-0,7078
12M	-0,4870	0	2	12M	0,2796	0	-3	0,1540	-0,5878

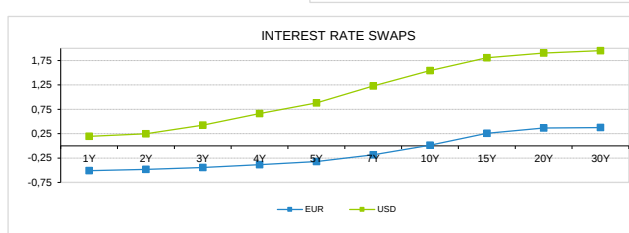


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5090	0	2	-0,4573	-0,2153	0,0844
2Y	-0,4830	0	3	-0,4114	-0,1388	0,1561
3Y	-0,4433	-1	5	-0,3445	-0,0644	0,2268
4Y	-0,3860	-1	6	-0,2731	0,0086	0,2879
5Y	-0,3210	-1	8	-0,2015	0,0803	0,3501
7Y	-0,1840	-1	10	-0,0590	0,2078	0,4498
10Y	0,0132	-1	12	0,1302	0,3643	0,5517
15Y	0,2570	-2	14	0,3382	0,4879	0,6000
20Y	0,3660	-2	14	0,4167	0,5091	0,5722
30Y	0,3750	-2	13	0,3998	0,4447	0,4705

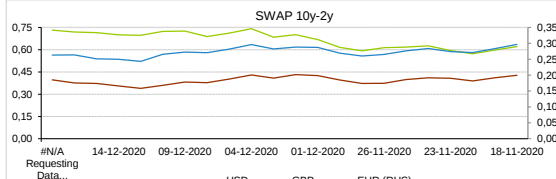
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1951	0	1	0,3025	1,3470	2,0440
2Y	0,2473	0	5	0,5425	1,5804	2,1200
3Y	0,4255	-1	14	0,8218	1,7353	2,1685
4Y	0,6628	-2	24	1,0576	1,8355	2,2361
5Y	0,8805	-3	30	1,2520	1,9185	2,2690
7Y	1,2286	-3	34	1,5095	2,0355	2,3169
10Y	1,5440	-3	33	1,7515	2,1472	2,3130
15Y	1,8059	-3	30	1,9385	2,1920	2,2920
20Y	1,9032	-3	26	1,9940	2,2105	2,2500
30Y	1,9528	-3	23	2,0110	2,1409	2,1740

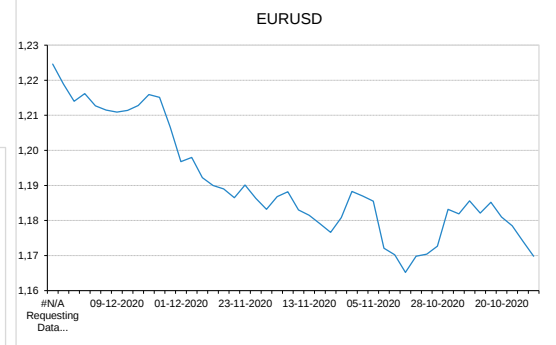
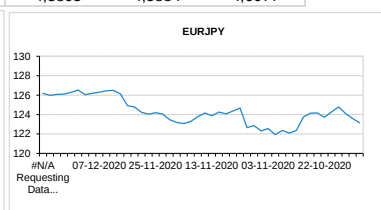
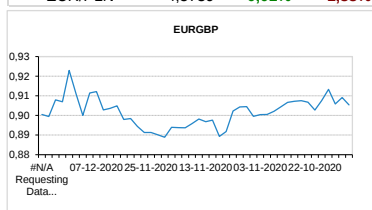


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,12	-0,40	6,05	OT 2Y	-0,562	0,00	-6,30
JETFUEL	554,10	-3,50	38,64	OT 5Y	-0,222	-0,02	-4,70
DIESEL	540,35	-4,00	37,14	OT 10Y	0,241	-0,02	-3,20
COBRE	8.826,00	-219,00	632,00	BUND 10Y	-0,815	-0,48	-1,20
ZINCO	2.754,00	-9,25	69,75	SCHATZ 2Y	-0,032	0,23	2,00
OURO	1.718,17	1,47	-124,15	T-NOTE 10Y	2,337	-1,94	1,40
TRIGO	651,75	-4,75	10,75	T-NOTE 2Y	0,772	-0,19	-4,40
LICENÇA C02	41,60	0,95	2,27	GILT 10Y	0,966	-1,00	-4,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1892	-0,02%	-1,94%	1,1916	1,1940	1,1991
EUR/GBP	0,85655	0,06%	2,33%	0,8580	0,8595	0,8626
EUR/JPY	129,12	0,29%	-1,61%	129,12	129,12	129,12
EUR/CHF	1,1087	-0,45%	-2,64%	1,1080	1,1074	1,1062
EUR/BRL	6,761	2,18%	-3,51%	6,8072	6,8718	7,0510
EUR/PLN	4,5739	0,01%	-1,83%	4,5805	4,5884	4,6077



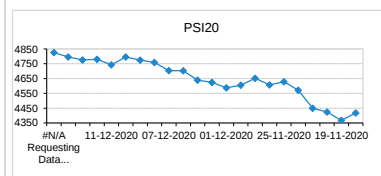
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1892	0,8566	129,12	1,1087	10,1240	7,4366	1,5051	1,54166	6,7610	10,0650
USD	0,8407	-	0,7194	108,635	0,9313	8,5145	6,2518	1,2642	1,2968	5,7631	8,4626

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,060	-1,22	17,44
BCP	0,115	-1,96	-6,41
CORT. AMORIM	10,900	-0,55	-6,03
CTT	2,540	-0,20	8,09
EDP	4,715	-0,02	-8,55
EDP R	17,340	2,00	-23,95
GALP	10,525	2,18	20,23
IBERSOL	5,920	-1,00	9,63
J MARTINS	13,520	1,65	-2,17
MOTA ENGIL	1,470	-0,41	7,77
NAVIGATOR	2,836	-0,84	13,53
NOVABASE	3,500	-1,13	9,03
NOS	2,840	2,53	-0,63
PHAROL	0,120	-0,17	-3,85
REN	2,320	0,65	-1,90
SEMAPA	11,840	0,51	31,56
SONAE SGPS	0,686	0,07	3,70

MAIORES GANHOS/PERDAS	
Título	Varição %
NOS	2,53
GALP	2,18
EDP R	2,00
J MARTINS	1,65
REN	0,65
NAVIGATOR	-0,84
IBERSOL	-1,00
NOVABASE	-1,13
ALTRI	-1,22
BCP	-1,96



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.763,23	0,55%	-2,76%	5.317,89	3.500,02
CAC40	5.990,55	1,11%	7,91%	5.993,63	3.632,06
ESTX 50 PR	3.819,92	0,89%	7,52%	3.822,66	2.302,84
XTRA DAX	14.540,25	0,71%	5,99%	14.560,97	8.255,65
S&P 500	3.901,53	0,67%	3,87%	3.950,43	2.191,86
IBEX 35	8.525,20	0,34%	5,59%	8.561,10	5.814,50
NIKKEI 225	29.036,56	0,03%	5,80%	30.714,52	16.358,19

