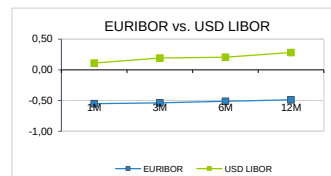


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

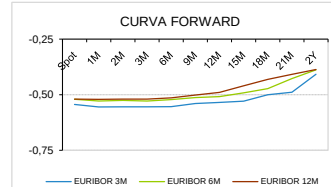
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5510	1	0	1M	0,1111	0	-1	0,0496	-0,7952
3M	-0,5380	0	-1	3M	0,1943	-1	1	0,0879	-0,7540
6M	-0,5120	0	0	6M	0,2053	0	0	0,1128	-0,7084
12M	-0,4880	0	-1	12M	0,2831	0	0	0,1638	-0,5956

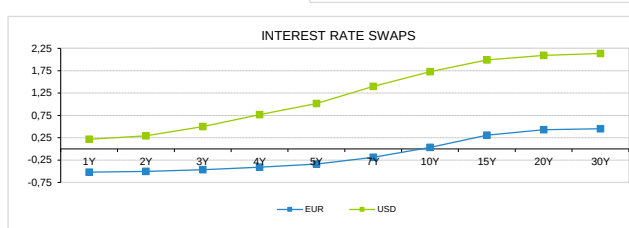


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5200	0	-2	-0,4898	-0,2354	0,1125
2Y	-0,5050	-1	-2	-0,4395	-0,1493	0,1950
3Y	-0,4662	-1	-1	-0,3715	-0,0620	0,2709
4Y	-0,4083	-2	0	-0,2946	0,0234	0,3430
5Y	-0,3400	-3	1	-0,2130	0,1026	0,4080
7Y	-0,1870	-3	3	-0,0521	0,2480	0,5233
10Y	0,0340	-4	6	0,1620	0,4255	0,6385
15Y	0,3066	-3	10	0,3961	0,5653	0,6976
20Y	0,4293	-3	11	0,4865	0,5937	0,6700
30Y	0,4510	-3	14	0,4803	0,5341	0,5676

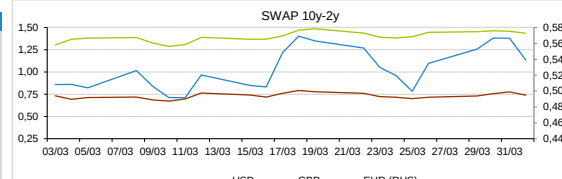
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2169	0	3	0,3665	1,5780	2,3440
2Y	0,2912	0	6	0,6439	1,8142	2,4127
3Y	0,5000	-1	10	0,9512	1,9885	2,4580
4Y	0,7649	-1	14	1,2020	2,0929	2,4885
5Y	1,0151	-1	18	1,4368	2,1670	2,5119
7Y	1,3969	-2	21	1,7179	2,2867	2,5170
10Y	1,7264	-2	21	1,9731	2,3882	2,5330
15Y	1,9919	-3	20	2,1360	2,4130	2,5070
20Y	2,0921	-3	19	2,1940	2,4195	2,4600
30Y	2,1351	-4	18	2,1985	2,3419	2,3600

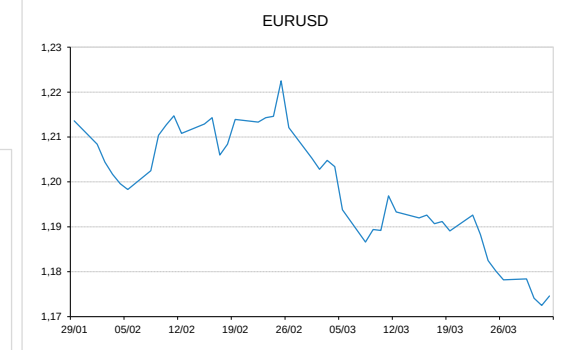
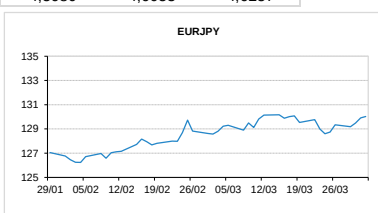
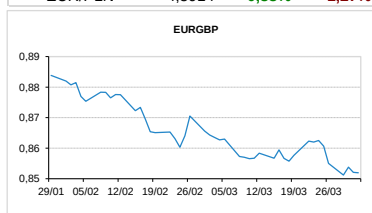


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,13	0,39	0,11	OT 2Y	-0,573	-0,01	-0,50
JETFUEL	521,24	-0,26	-21,26	OT 5Y	-0,301	-0,02	-6,50
DIESEL	507,50	-0,50	-22,00	OT 10Y	0,208	-0,02	-1,00
COBRE	8.809,50	12,00	-291,50	BUND 10Y	-0,848	-3,45	-4,40
ZINCO	2.807,25	9,00	21,25	SCHATZ 2Y	-0,060	-1,37	-1,00
OURO	1.729,03	17,00	1,99	T-NOTE 10Y	2,434	-5,27	19,70
TRIGO	605,75	-12,25	-44,50	T-NOTE 2Y	0,765	-0,37	3,70
LICENÇA C02	42,43	-0,12	5,30	GILT 10Y	1,042	-3,95	8,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1746	0,18%	-2,55%	1,1769	1,1792	1,1848
EUR/GBP	0,85195	0,02%	1,60%	0,8533	0,8549	0,8581
EUR/JPY	130,03	-0,09%	-1,08%	130,03	130,03	130,03
EUR/CHF	1,1075	-0,05%	-0,54%	1,1068	1,1062	1,1051
EUR/BRL	6,6909	-1,20%	1,44%	6,7486	6,8302	7,0398
EUR/PLN	4,5914	0,88%	-1,27%	4,5980	4,6053	4,6257



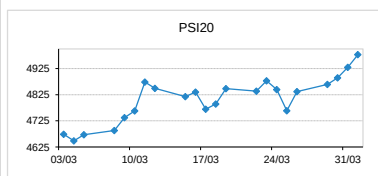
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1746	0,8520	130,03	1,1075	10,2610	7,4381	1,4788	1,54722	6,6909	10,0402
USD	0,8502	-	0,7235	110,585	0,9433	8,7227	6,3239	1,2573	1,3154	5,6817	8,5316

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,530	0,08	26,55
BCP	0,117	0,43	-5,36
CORT. AMORIM	10,400	2,77	-10,34
CTT	3,415	1,34	45,32
EDP	4,934	1,31	-4,31
EDP R	18,730	2,80	-17,85
GALP	10,015	0,96	14,40
IBERSOL	5,680	4,41	5,19
J MARTINS	14,325	-0,17	3,65
MOTA ENGIL	1,479	4,89	8,43
NAVIGATOR	2,790	0,00	11,69
NOVABASE	3,720	-1,33	15,89
NOS	3,120	0,52	9,17
PHAROL	0,118	0,68	-5,61
REN	2,410	1,26	1,90
SEMAPA	11,860	0,51	31,78
SONAE SGPS	0,775	-0,45	17,16

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	4,89
IBERSOL	4,41
EDP R	2,80
CORT. AMORIM	2,77
CTT	1,34
J MARTINS	-0,17
SONAE SGPS	-0,45
NOVABASE	-1,33



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.978,06	0,98%	1,63%	5.317,89	3.820,68
CAC40	6.105,50	0,63%	9,98%	6.106,12	4.142,28
ESTX 50 PR	3.946,35	0,69%	11,08%	3.948,99	2.626,10
XTRA DAX	15.101,10	0,62%	10,08%	15.110,92	9.337,02
S&P 500	4.006,66	0,84%	6,67%	4.009,88	2.447,49
IBEX 35	8.586,20	0,07%	6,35%	8.740,10	6.329,50
NIKKEI 225	29.388,87	0,72%	7,09%	30.714,52	17.646,50

