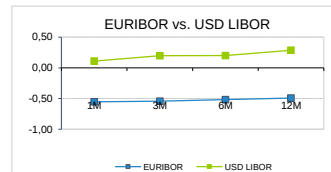


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

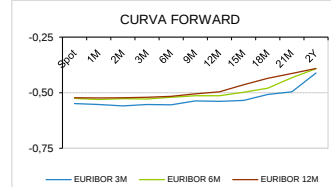
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5530	0	0	1M	0,1101	0	1	0,0490	-0,7882
3M	-0,5430	-1	-1	3M	0,1974	0	1	0,0869	-0,7492
6M	-0,5170	0	0	6M	0,2010	0	1	0,1144	-0,7070
12M	-0,4920	0	-1	12M	0,2863	1	1	0,1636	-0,5936

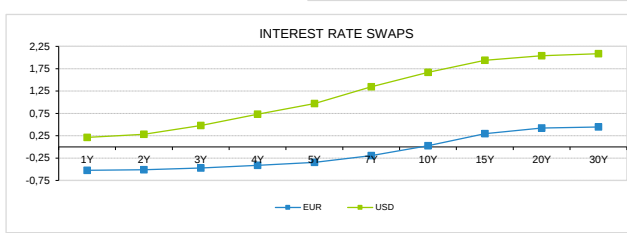


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5232	0	-2	-0,4994	-0,2425	0,1020
2Y	-0,5095	0	-3	-0,4450	-0,1590	0,1830
3Y	-0,4710	-1	-4	-0,3760	-0,0715	0,2596
4Y	-0,4130	-1	-4	-0,3010	0,0125	0,3320
5Y	-0,3450	-1	-4	-0,2200	0,0925	0,3990
7Y	-0,1937	-1	-3	-0,0600	0,2380	0,5100
10Y	0,0256	-1	-2	0,1540	0,4120	0,6240
15Y	0,2975	-1	0	0,3892	0,5583	0,6860
20Y	0,4215	-1	1	0,4810	0,5884	0,6630
30Y	0,4456	-1	2	0,4760	0,5300	0,5645

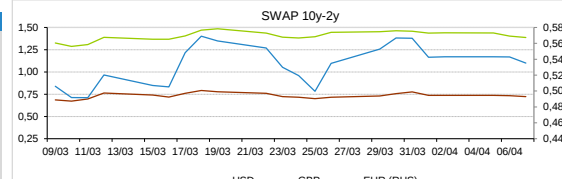
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2126	0	2	0,3588	1,4890	2,2260
2Y	0,2817	-2	3	0,6193	1,7110	2,3070
3Y	0,4782	-3	3	0,9114	1,8775	2,3530
4Y	0,7308	-3	3	1,1520	2,0025	2,3890
5Y	0,9694	-3	4	1,3769	2,0870	2,4384
7Y	1,3433	-3	4	1,6460	2,1990	2,4530
10Y	1,6693	-3	3	1,8885	2,3000	2,4750
15Y	1,9378	-2	4	2,0810	2,3510	2,4530
20Y	2,0410	-2	4	2,1400	2,3597	2,4010
30Y	2,0850	-1	4	2,1465	2,2772	2,3114

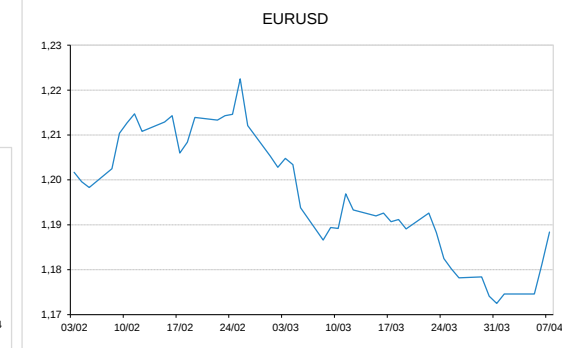
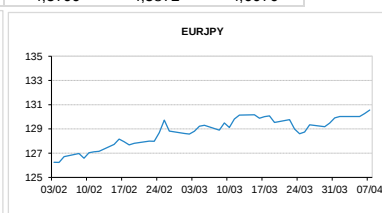


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,84	-0,90	-6,84	OT 2Y	-0,571	-0,01	-2,90
JETFUEL	518,17	3,73	-52,66	OT 5Y	-0,286	-0,01	-11,00
DIESEL	504,17	3,73	-53,91	OT 10Y	0,237	0,00	-6,30
COBRE	9.040,00	257,00	151,50	BUND 10Y	-0,844	-0,34	-5,90
ZINCO	2.809,80	48,90	45,55	SCHATZ 2Y	-0,057	-0,23	-2,30
OURO	1.741,25	-2,03	40,61	T-NOTE 10Y	2,395	-1,95	-0,10
TRIGO	617,25	1,75	-35,75	T-NOTE 2Y	0,757	-1,30	-1,70
LICENÇA C02	43,90	-0,34	4,88	GILT 10Y	1,016	-1,92	1,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1884	0,61%	0,15%	1,1907	1,1931	1,1986
EUR/GBP	0,86065	-0,82%	-0,39%	0,8621	0,8636	0,8669
EUR/JPY	130,56	-0,22%	-1,27%	130,56	130,56	130,56
EUR/CHF	1,1028	0,24%	0,58%	1,1021	1,1015	1,1005
EUR/BRL	6,6669	-0,41%	3,35%	6,7271	6,8116	7,0292
EUR/PLN	4,5735	0,43%	0,40%	4,5799	4,5872	4,6076



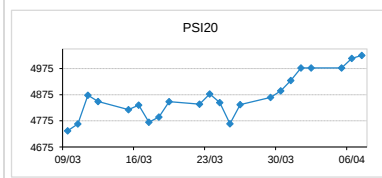
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1884	0,8607	130,56	1,1028	10,2373	7,4366	1,4999	1,55908	6,6669	10,0528
USD	0,8404	-	0,7255	109,635	0,9278	8,6006	6,2499	1,2608	1,3085	5,5614	8,4466

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,395	-1,62	23,93
BCP	0,120	1,96	-2,84
CORT. AMORIM	10,320	0,19	-11,03
CTT	3,460	0,87	47,23
EDP	5,108	-0,08	-0,93
EDP R	18,650	-0,96	-18,20
GALP	10,040	0,68	14,69
IBERSOL	5,920	-0,34	9,63
J MARTINS	14,420	-0,17	4,34
MOTA ENGIL	1,469	-0,07	7,70
NAVIGATOR	2,838	0,50	13,61
NOVABASE	3,750	0,54	16,82
NOS	3,098	0,32	8,40
PHAROL	0,116	-1,36	-6,89
REN	2,430	0,62	2,75
SEMAPA	12,300	2,84	36,67
SONAE SGPS	0,787	0,19	18,90

MAIORES GANHOS/PERDAS	
Título	Variação %
SEMAPA	2,84
BCP	1,96
CTT	0,87
GALP	0,68
REN	0,62
J MARTINS	-0,17
IBERSOL	-0,34
EDP R	-0,96
PHAROL	-1,36
ALTRI	-1,62



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.025,41	0,23%	2,59%	5.317,89	3.820,68
CAC40	6.130,66	-0,01%	10,43%	6.159,10	4.194,58
ESTX 50 PR	3.956,77	-0,34%	11,38%	3.988,10	2.708,07
XTRA DAX	15.176,36	-0,24%	10,62%	15.311,86	10.160,89
S&P 500	4.070,98	-0,07%	8,38%	4.086,23	2.657,67
IBEX 35	8.597,40	-0,43%	6,49%	8.740,10	6.329,50
NIKKEI 225	29.730,79	0,12%	8,33%	30.714,52	18.730,80

