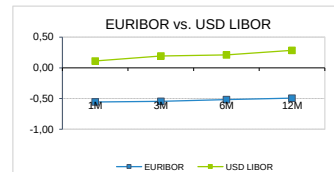


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

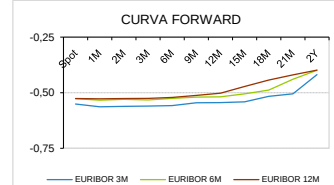
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5560	0	-1	1M	0,1125	0	1	0,0490	-0,7892
3M	-0,5450	0	-1	3M	0,1936	0	1	0,0848	-0,7480
6M	-0,5180	0	0	6M	0,2100	1	1	0,1144	-0,7050
12M	-0,4930	0	-1	12M	0,2853	0	1	0,1633	-0,5928

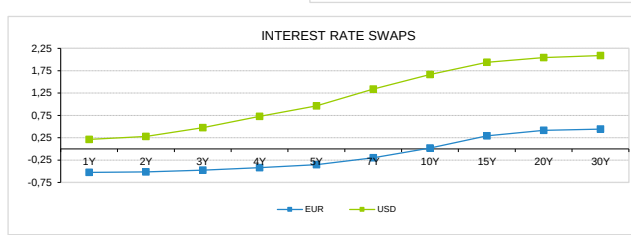


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5259	0	-2	-0,5025	-0,2501	0,0988
2Y	-0,5141	0	-4	-0,4504	-0,1674	0,1797
3Y	-0,4753	0	-4	-0,3832	-0,0791	0,2490
4Y	-0,4180	0	-5	-0,3084	0,0056	0,3220
5Y	-0,3515	-1	-5	-0,2272	0,0830	0,3870
7Y	-0,2000	-1	-4	-0,0690	0,2300	0,4990
10Y	0,0200	-1	-3	0,1450	0,4020	0,6150
15Y	0,2910	-1	-1	0,3803	0,5501	0,6780
20Y	0,4162	-1	1	0,4738	0,5809	0,6560
30Y	0,4423	0	2	0,4706	0,5253	0,5601

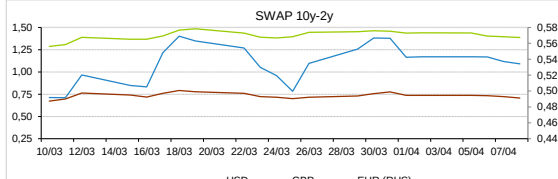
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2128	0	2	0,3478	1,4840	2,2205
2Y	0,2792	0	3	0,6075	1,7173	2,2945
3Y	0,4746	-1	3	0,9013	1,8620	2,3405
4Y	0,7272	-1	3	1,1555	1,9920	2,4074
5Y	0,9637	-1	3	1,3510	2,0760	2,4340
7Y	1,3371	-1	3	1,6370	2,2173	2,4440
10Y	1,6655	-1	3	1,8850	2,3153	2,4770
15Y	1,9383	-1	4	2,0810	2,3550	2,4882
20Y	2,0439	-1	5	2,1410	2,3632	2,4120
30Y	2,0887	-1	4	2,1360	2,2922	2,3222

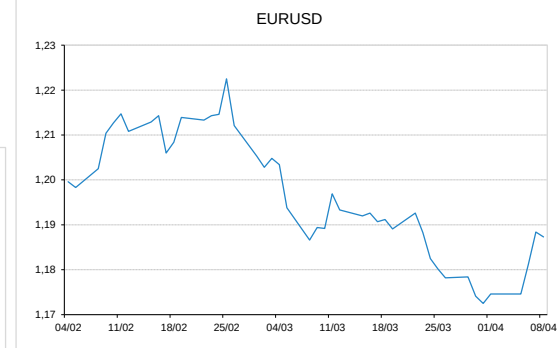
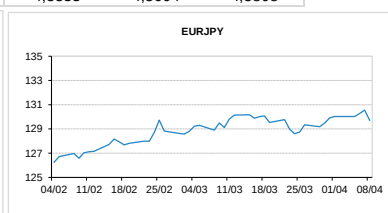
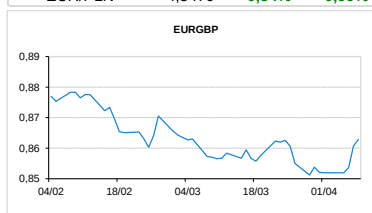


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,05	-0,11	-4,65	OT 2Y	-0,579	-0,01	-2,00
JETFUEL	523,33	5,16	-47,50	OT 5Y	-0,286	0,00	-8,10
DIESEL	508,33	4,16	-49,75	OT 10Y	0,234	0,00	-3,00
COBRE	8.930,00	-131,50	20,00	BUND 10Y	-0,855	-1,45	-4,50
ZINCO	2.817,00	7,20	52,75	SCHATZ 2Y	-0,066	-1,14	-3,20
OURO	1.754,60	14,04	73,70	T-NOTE 10Y	2,392	-0,90	3,60
TRIGO	627,50	11,25	-19,00	T-NOTE 2Y	0,759	-0,19	-1,50
LICENÇA C02	43,42	-0,44	4,29	GILT 10Y	0,996	-2,92	2,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1873	-0,09%	0,06%	1,1896	1,1919	1,1975
EUR/GBP	0,8629	-0,26%	-0,65%	0,8643	0,8658	0,8691
EUR/JPY	129,71	0,66%	-0,62%	129,71	129,71	129,71
EUR/CHF	1,1011	0,19%	0,74%	1,1005	1,0999	1,0988
EUR/BRL	6,645	0,32%	3,70%	6,7054	6,7891	7,0047
EUR/PLN	4,5470	0,54%	0,99%	4,5533	4,5604	4,5808

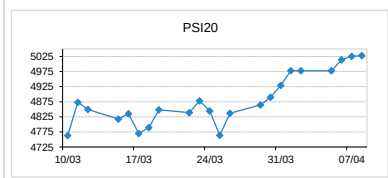


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1873	0,8629	129,71	1,1011	10,1869	7,4375	1,4978	1,55836	6,6450
USD	0,8406	-	0,7284	109,265	0,9256	8,5627	6,2514	1,2589	1,3097	5,5881
										10,1054
										8,4843

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,430	0,55	24,61
BCP	0,119	-0,50	-3,33
CORT. AMORIM	10,200	-1,16	-12,07
CTT	3,510	1,45	49,36
EDP	5,206	1,92	0,97
EDP R	18,720	0,38	-17,89
GALP	9,856	-1,87	12,54
IBERSOL	5,820	-1,69	7,78
J MARTINS	14,295	-0,87	3,44
MOTA ENGIL	1,473	0,34	8,06
NAVIGATOR	2,844	0,21	13,85
NOVABASE	3,790	1,07	18,07
NOS	3,090	-0,26	8,12
PHAROL	0,116	-0,34	-7,21
REN	2,440	0,41	3,17
SEMAPA	12,400	0,81	37,78
SONAE SGPS	0,794	0,89	19,95

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	1,92
CTT	1,45
NOVABASE	1,07
SONAE SGPS	0,89
SEMAPA	0,81
BCP	-0,50
J MARTINS	-0,87
CORT. AMORIM	-1,16
IBERSOL	-1,69
GALP	-1,87



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.027,92	0,04%	2,64%	5.317,89	3.820,68
CAC40	6.164,14	0,55%	11,04%	6.171,45	4.194,58
ESTX 50 PR	3.975,33	0,47%	11,90%	3.988,10	2.708,07
XTRA DAX	15.191,81	0,09%	10,73%	15.311,86	10.160,89
S&P 500	4.091,14	0,28%	8,92%	4.093,87	2.663,30
IBEX 35	8.626,90	0,34%	6,85%	8.740,10	6.329,50
NIKKEI 225	29.708,98	-0,07%	8,25%	30.714,52	18.858,25

