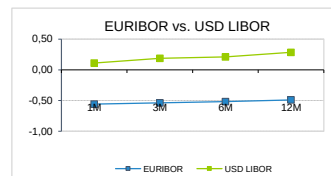


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

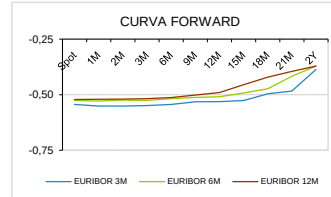
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5580	0	-1	1M	0,1113	0	0	0,0475	-0,7960
3M	-0,5380	1	0	3M	0,1875	0	1	0,0856	-0,7454
6M	-0,5170	1	0	6M	0,2114	0	2	0,1094	-0,7056
12M	-0,4900	1	-1	12M	0,2858	0	1	0,1631	-0,5926

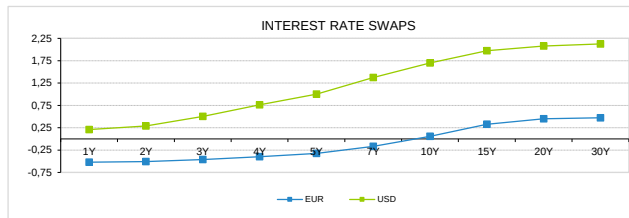


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5207	1	-1	-0,4930	-0,2082	0,1421
2Y	-0,5058	0	-2	-0,4311	-0,1188	0,2234
3Y	-0,4605	0	-2	-0,3567	-0,0318	0,3018
4Y	-0,3975	0	-1	-0,2748	0,0525	0,3765
5Y	-0,3237	0	0	-0,1914	0,1333	0,4420
7Y	-0,1666	1	1	-0,0278	0,2805	0,5497
10Y	0,0583	1	2	0,1873	0,4515	0,6620
15Y	0,3282	1	4	0,4179	0,5887	0,7198
20Y	0,4504	1	4	0,5078	0,6169	0,6955
30Y	0,4728	2	4	0,5030	0,5581	0,5918

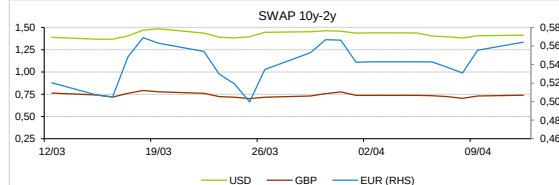
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2095	0	1	0,3674	1,5510	2,2460
2Y	0,2875	1	3	0,6370	1,7580	2,3270
3Y	0,5035	2	5	0,9370	1,9210	2,3770
4Y	0,7623	2	6	1,1890	2,0390	2,4160
5Y	1,0022	3	7	1,3930	2,1230	2,4694
7Y	1,3741	2	7	1,6800	2,2493	2,4870
10Y	1,7005	1	6	1,9230	2,3539	2,5105
15Y	1,9723	1	5	2,1200	2,3930	2,4940
20Y	2,0788	1	6	2,1800	2,4000	2,4799
30Y	2,1252	1	5	2,1545	2,3306	2,3550

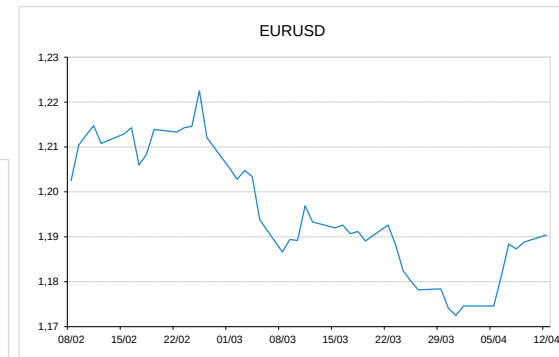
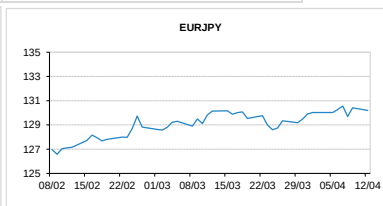
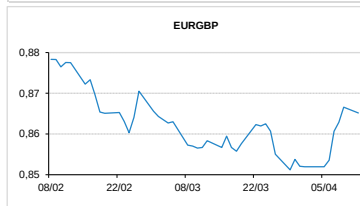


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,29	0,34	-5,39	OT 2Y	-0,571	-0,01	1,40
JETFUEL	524,91	-2,10	-29,19	OT 5Y	-0,249	0,01	1,30
DIESEL	510,41	-1,32	-29,94	OT 10Y	0,285	0,01	10,30
COBRE	8.929,00	-81,50	147,00	BUND 10Y	-0,817	0,28	2,10
ZINCO	2.811,50	-26,00	44,00	SCHATZ 2Y	-0,060	-0,69	-1,60
OURO	1.732,62	-11,26	5,51	T-NOTE 10Y	2,422	1,20	9,60
TRIGO	633,25	-7,25	1,25	T-NOTE 2Y	0,776	1,11	2,80
LICENÇA C02	44,48	0,84	1,63	GILT 10Y	1,028	0,64	3,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1904	0,13%	-0,24%	1,1927	1,1950	1,2005
EUR/GBP	0,86518	0,16%	-0,79%	0,8666	0,8681	0,8714
EUR/JPY	130,2	0,17%	-0,05%	130,20	130,20	130,20
EUR/CHF	1,0986	0,12%	1,14%	1,0980	1,0974	1,0963
EUR/BRL	6,7852	-0,32%	-2,05%	6,8455	6,9272	7,1391
EUR/PLN	4,5339	-0,07%	1,08%	4,5403	4,5476	4,5671



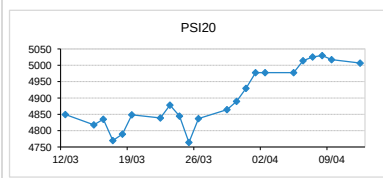
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1904	0,8652	130,20	1,0986	10,2147	7,4373	1,4955	1,56324	6,7852	10,1140
USD	0,8399	-	0,7277	109,395	0,9223	8,5721	6,2472	1,2560	1,3121	5,6617	8,4886

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,325	-0,94	22,58
BCP	0,120	1,18	-2,35
CORT. AMORIM	10,040	-0,79	-13,45
CTT	3,495	-1,69	48,72
EDP	5,160	-0,35	0,08
EDP R	18,950	0,26	-16,89
GALP	9,658	-0,64	10,33
IBERSOL	5,720	-0,35	5,93
J MARTINS	14,285	-0,07	3,36
MOTA ENGIL	1,456	-0,34	6,74
NAVIGATOR	2,808	-1,34	12,41
NOVABASE	3,820	0,53	19,00
NOS	3,038	-0,33	6,30
PHAROL	0,115	-0,69	-7,85
REN	2,450	0,20	3,59
SEMAPA	12,200	-0,81	35,56
SONAE SGPS	0,795	0,13	20,18

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	1,18
NOVABASE	0,53
EDP R	0,26
REN	0,20
SONAE SGPS	0,13
CORT. AMORIM	-0,79
SEMAPA	-0,81
ALTRI	-0,94
NAVIGATOR	-1,34
CTT	-1,69



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.006,68	-0,21%	2,21%	5.317,89	3.820,68
CAC40	6.161,68	-0,13%	10,99%	6.188,48	4.194,58
ESTX 50 PR	3.961,90	-0,43%	11,52%	3.988,10	2.708,07
XTRA DAX	15.215,00	-0,13%	10,91%	15.311,86	10.160,89
S&P 500	4.119,67	-0,22%	9,68%	4.129,48	2.721,17
IBEX 35	8.540,80	-0,29%	5,79%	8.740,10	6.329,50
NIKKEI 225	29.538,73	-0,77%	7,63%	30.714,52	18.858,25

