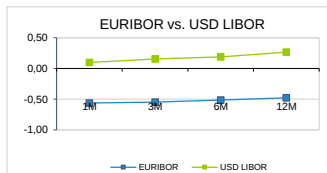


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
derivados.caixabi@caixabi.pt - 21 313 73 26

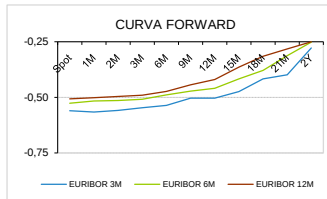
RENDA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,5630	0	-1	1M	0,0975	0	-2	0,0518
3M	-0,5480	0	-1	3M	0,1551	0	-3	0,0833
6M	-0,5150	0	0	6M	0,1876	-1	-3	0,1050
12M	-0,4780	0	0	12M	0,2659	0	-2	0,1696

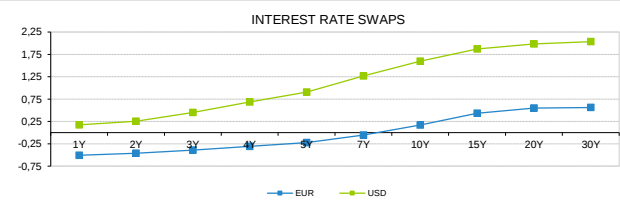


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5068	0	0	-0,4179	-0,0602	0,2833
2Y	-0,4623	0	2	-0,3330	0,0280	0,3620
3Y	-0,3913	0	4	-0,2424	0,1150	0,4360
4Y	-0,3083	1	5	-0,1520	0,1952	0,5050
5Y	-0,2228	1	6	-0,0648	0,2735	0,5640
7Y	-0,0560	1	7	0,1000	0,4110	0,6650
10Y	0,1691	1	7	0,3085	0,5690	0,7685
15Y	0,4322	2	6	0,5320	0,7046	0,8192
20Y	0,5500	2	6	0,6150	0,7230	0,7874
30Y	0,5614	2	6	0,5950	0,6502	0,6780

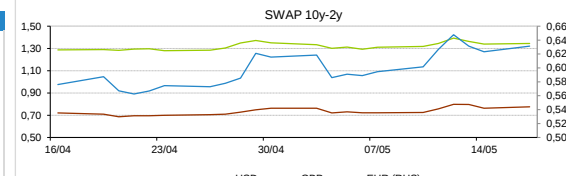
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,50
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1741	-1	-4	0,3323	1,3870	2,1060
2Y	0,2537	0	-2	0,5756	1,5910	2,2026
3Y	0,4489	0	-1	0,8583	1,7796	2,2850
4Y	0,6855	0	0	1,0720	1,9131	2,3025
5Y	0,9058	0	0	1,2926	2,0085	2,3599
7Y	1,2671	0	2	1,5837	2,1090	2,4083
10Y	1,5990	0	3	1,8150	2,2372	2,3870
15Y	1,8718	0	4	2,0140	2,2715	2,3950
20Y	1,9830	0	4	2,0720	2,2770	2,3400
30Y	2,0351	0	4	2,0800	2,2305	2,2628

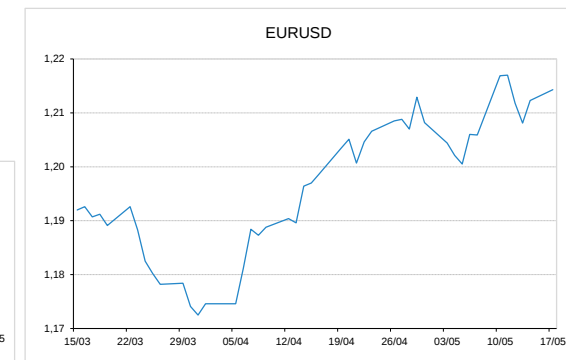
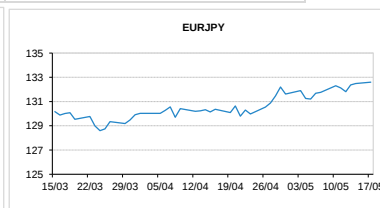
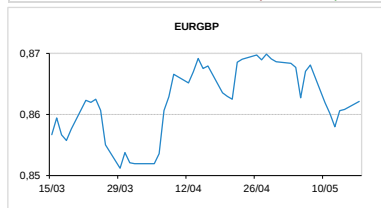


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,39	0,68	3,10	OT 2Y	-0,498	0,00	6,70
JETFUEL	580,01	11,01	30,26	OT 5Y	-0,133	0,03	13,00
DIESEL	561,75	12,00	29,25	OT 10Y	0,619	0,03	23,40
COBRE	10.233,50	-101,50	1.166,00	BUND 10Y	-0,645	0,77	17,20
ZINCO	2.919,75	18,50	108,50	SCHATZ 2Y	-0,009	0,23	4,40
OURO	1.866,43	23,00	89,92	T-NOTE 10Y	2,350	0,45	2,80
TRIGO	699,25	-8,00	44,25	T-NOTE 2Y	0,750	0,19	-1,10
LICENÇA C02	55,85	-0,80	11,43	GILT 10Y	1,093	-0,37	12,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2143	0,17%	0,90%	1,2165	1,2187	1,2236
EUR/GBP	0,86215	-0,15%	0,16%	0,8636	0,8650	0,8682
EUR/JPY	132,6	-0,08%	-1,89%	132,60	132,60	132,60
EUR/CHF	1,0957	-0,09%	0,54%	1,0951	1,0945	1,0933
EUR/BRL	6,3891	0,24%	4,55%	6,4571	6,5375	6,7481
EUR/PLN	4,5330	-0,06%	0,43%	4,5400	4,5496	4,5777



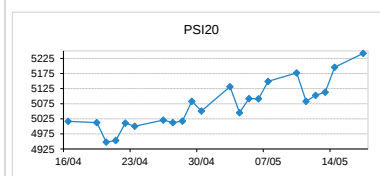
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2143	0,8622	132,60	1,0957	10,1237	7,4362	1,4672	1,56521	6,3891	10,0467
USD	0,8234	-	0,7083	109,19	0,9014	8,3387	6,1226	1,2076	1,2877	5,2564	8,2728

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	6,670	2,30	29,26
BCP	0,160	3,09	30,03
CORT. AMORIM	10,060	-0,40	-13,28
CTT	3,940	0,00	67,66
EDP	4,551	-0,20	-11,73
EDP R	18,200	-0,60	-20,18
GALP	10,380	0,48	18,57
IBERSOL	6,000	0,33	11,11
J MARTINS	15,930	0,73	15,27
MOTA ENGIL	1,396	1,90	2,35
NAVIGATOR	3,220	2,09	28,90
NOVABASE	3,970	-1,24	23,68
NOS	3,192	3,84	11,69
PHAROL	0,104	0,00	-16,83
REN	2,380	0,42	0,63
SEMAPA	12,000	0,50	33,33
SONAE SGPS	0,797	0,31	20,41

MAIORES GANHOS/PERDAS	
Título	Variação %
NOS	3,84
BCP	3,09
ALTRI	2,30
NAVIGATOR	2,09
MOTA ENGIL	1,90
EDP	-0,20
CORT. AMORIM	-0,40
EDP R	-0,60
NOVABASE	-1,24



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.241,91	0,89%	7,01%	5.317,89	3.820,68
CAC40	6.367,35	-0,28%	14,70%	6.410,21	4.255,19
ESTX 50 PR	4.006,80	-0,26%	12,78%	4.040,88	2.755,15
XTRA DAX	15.396,62	-0,13%	12,23%	15.501,84	10.382,54
S&P 500	4.151,72	-0,53%	10,54%	4.238,04	2.816,78
IBEX 35	9.154,00	0,09%	13,38%	9.203,00	6.329,50
NIKKEI 225	27.824,83	-0,92%	1,39%	30.714,52	19.999,10

