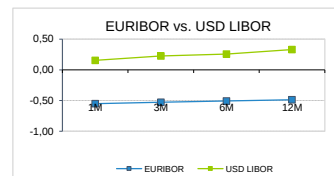


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

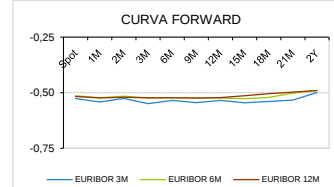
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5510	-1	0	1M	0,1548	1	1	0,0410	-0,8352
3M	-0,5260	0	0	3M	0,2254	0	1	0,0415	-0,7748
6M	-0,5080	0	1	6M	0,2574	0	1	0,0629	-0,7272
12M	-0,4870	0	0	12M	0,3304	0	0	0,1331	-0,6112

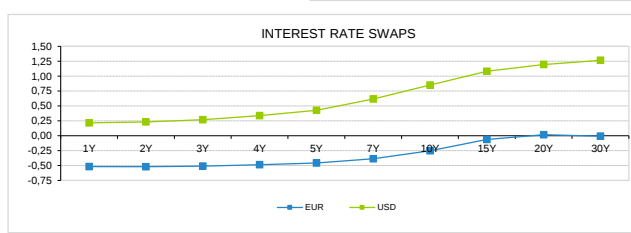


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5174	0	1	-0,5230	-0,4210	-0,2570
2Y	-0,5197	0	2	-0,5060	-0,3820	-0,2060
3Y	-0,5100	0	3	-0,4770	-0,3400	-0,1552
4Y	-0,4873	0	3	-0,4430	-0,2930	-0,1024
5Y	-0,4580	0	3	-0,4060	-0,2450	-0,0515
7Y	-0,3855	1	2	-0,3190	-0,1440	0,0389
10Y	-0,2523	1	1	-0,1781	-0,0150	0,1308
15Y	-0,0636	0	2	-0,0103	0,0919	0,1728
20Y	0,0168	0	2	0,0453	0,1006	0,1390
30Y	-0,0063	1	3	0,0023	0,0215	0,0316

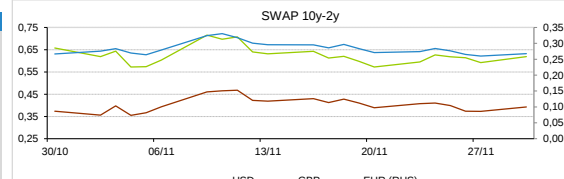
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2166	0	1	0,2390	0,5536	1,0195
2Y	0,2322	-2	0	0,2882	0,6686	1,0805
3Y	0,2685	-2	-1	0,3757	0,7848	1,1645
4Y	0,3380	-2	0	0,4769	0,8475	1,2370
5Y	0,4266	-1	0	0,5816	0,9699	1,2934
7Y	0,6159	0	-1	0,7635	1,0940	1,3475
10Y	0,8502	1	-1	0,9823	1,2171	1,4150
15Y	1,0815	1	0	1,1600	1,3285	1,4620
20Y	1,1952	1	0	1,2441	1,3725	1,4580
30Y	1,2650	1	0	1,3011	1,3494	1,3938

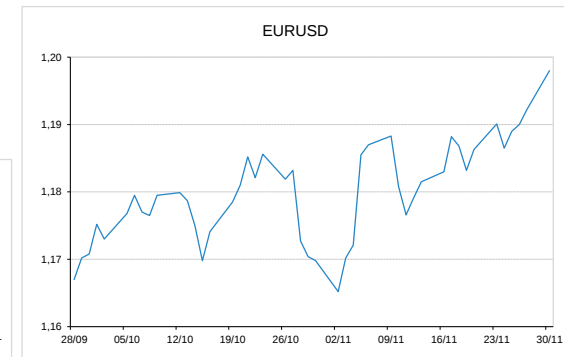
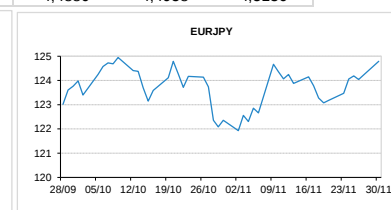


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,53	-0,65	9,59	OT 2Y	-0,679	0,01	-8,10
JETFUEL	404,87	5,87	73,37	OT 5Y	-0,443	0,02	-4,20
DIESEL	394,62	3,87	63,12	OT 10Y	0,034	0,02	-7,00
COBRE	7.505,50	97,00	701,50	BUND 10Y	-1,087	1,34	6,80
ZINCO	2.781,50	34,50	242,00	SCHATZ 2Y	-0,151	0,91	7,10
OURO	1.780,24	-7,55	-98,57	T-NOTE 10Y	1,813	0,42	-1,00
TRIGO	590,00	-16,00	-10,00	T-NOTE 2Y	0,741	-0,56	0,20
LICENÇA C02	29,19	1,06	5,48	GILT 10Y	0,488	0,95	8,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,198	0,49%	2,82%	1,2009	1,2034	1,2083
EUR/GBP	0,89845	-0,45%	0,23%	0,8998	0,9013	0,9043
EUR/JPY	124,79	-0,45%	-2,29%	124,79	124,79	124,79
EUR/CHF	1,0827	-0,06%	-1,16%	1,0820	1,0813	1,0799
EUR/BRL	6,4216	-0,57%	4,20%	6,4407	6,4811	6,6125
EUR/PLN	4,4798	0,13%	2,92%	4,4880	4,4958	4,5136



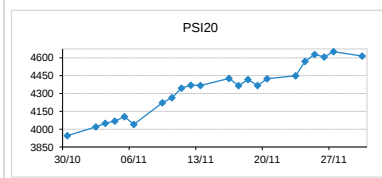
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1980	0,8985	124,79	1,0827	10,2215	7,4429	1,5507	1,62467	6,4216	10,6054
USD	0,8359	-	0,7492	104,27	0,9055	8,5460	6,2223	1,2957	1,3577	5,3750	8,8561

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,532	0,94	-20,21
BCP	0,118	0,85	-41,72
CORT. AMORIM	10,280	-0,77	-9,03
CTT	2,450	-1,61	-23,20
EDP	4,502	-2,13	19,21
EDP R	17,700	1,37	68,57
GALP	9,132	-4,46	-38,71
IBERSOL	5,100	-0,39	-36,25
J MARTINS	14,325	1,09	-2,32
MOTA ENGIL	1,462	-14,80	-21,82
NAVIGATOR	2,496	-0,56	-27,62
NOS	3,222	0,69	-32,88
PHAROL	0,122	2,18	22,49
RAMADA	3,600	-2,17	-38,36
REN	2,300	-0,65	-15,44
SEMAPA	8,950	-1,43	-34,77
SONAE CAP.	#N/A Real	#N/A	2,26
SONAE SGPS	0,673	-1,46	-26,04
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	2,18
EDP R	1,37
J MARTINS	1,09
ALTRI	0,94
BCP	0,85
CTT	-1,61
EDP	-2,13
RAMADA	-2,17
GALP	-4,46
MOTA ENGIL	-14,80



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.615,97	-0,77%	-11,47%	5.454,21	3.500,02
CAC40	5.554,14	-0,79%	-7,09%	6.111,41	3.632,06
ESTX 50 PR	3.507,12	-0,59%	-6,36%	3.867,28	2.302,84
XTRA DAX	13.333,09	-0,02%	0,63%	13.795,24	8.255,65
S&P 500	3.600,83	-1,01%	11,48%	3.645,99	2.191,86
IBEX 35	8.093,70	-1,18%	-15,24%	10.100,20	5.814,50
NIKKEI 225	26.433,62	-0,79%	11,74%	26.834,20	16.358,19

