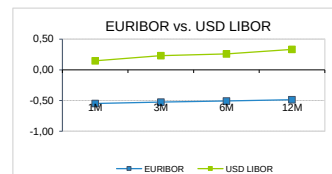


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

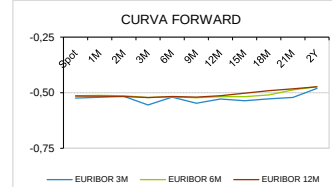
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5480	0	-1	1M	0,1476	-1	1	0,0374	-0,8398
3M	-0,5240	0	0	3M	0,2320	0	2	0,0418	-0,7842
6M	-0,5080	0	1	6M	0,2588	0	2	0,0610	-0,7326
12M	-0,4860	0	0	12M	0,3331	0	0	0,1335	-0,6132

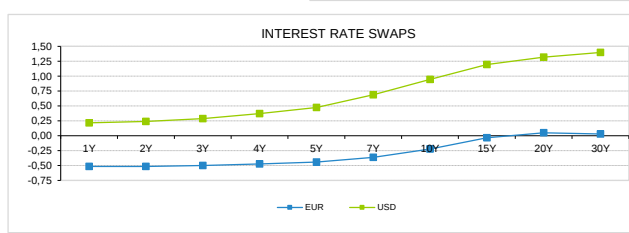


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5152	0	1	-0,5134	-0,3979	-0,2191
2Y	-0,5143	0	3	-0,4932	-0,3525	-0,1690
3Y	-0,5008	0	4	-0,4602	-0,3073	-0,1165
4Y	-0,4742	0	4	-0,4216	-0,2589	-0,0645
5Y	-0,4408	0	5	-0,3808	-0,2103	-0,0120
7Y	-0,3618	0	5	-0,2904	-0,1069	0,0780
10Y	-0,2240	0	4	-0,1484	0,0224	0,1687
15Y	-0,0339	0	5	0,0204	0,1256	0,2131
20Y	0,0492	1	6	0,0788	0,1358	0,1759
30Y	0,0282	1	7	0,0376	0,0590	0,0697

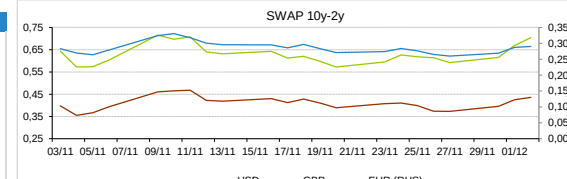
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2164	0	1	0,2594	0,5925	1,1190
2Y	0,2396	0	0	0,3210	0,7490	1,2030
3Y	0,2868	0	1	0,4150	0,8580	1,3040
4Y	0,3710	1	3	0,5265	0,9820	1,3405
5Y	0,4747	1	4	0,6500	1,0640	1,4368
7Y	0,6872	2	7	0,8623	1,2030	1,4610
10Y	0,9436	3	9	1,0780	1,3285	1,5275
15Y	1,1949	4	11	1,2510	1,4800	1,6363
20Y	1,3178	5	12	1,3405	1,4765	1,5700
30Y	1,3972	5	13	1,3965	1,5186	1,5310

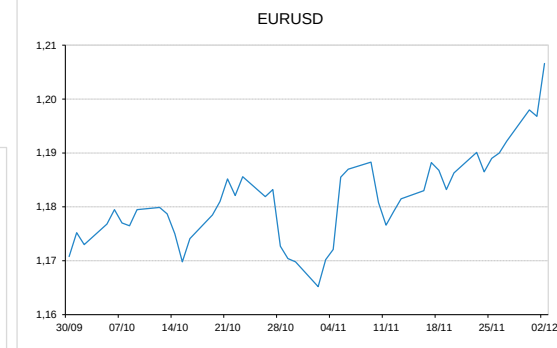
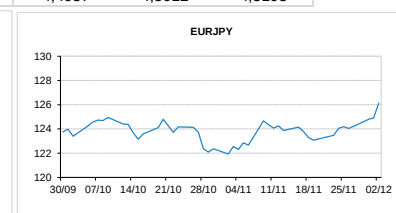


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,48	1,06	9,02	OT 2Y	-0,704	-0,02	-9,30
JETFUEL	402,63	-2,24	93,38	OT 5Y	-0,417	0,00	-0,40
DIESEL	388,63	-6,00	81,88	OT 10Y	0,066	-0,01	-2,80
COBRE	7.700,00	114,50	976,00	BUND 10Y	-1,035	0,27	11,50
ZINCO	2.754,50	-23,20	237,00	SCHATZ 2Y	-0,130	-0,46	8,50
OURO	1.826,25	13,25	-67,40	T-NOTE 10Y	1,881	0,43	4,70
TRIGO	590,75	13,50	-17,25	T-NOTE 2Y	0,765	-0,56	1,70
LICENÇA C02	29,53	0,67	5,86	GILT 10Y	0,533	-0,78	12,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2066	0,82%	3,55%	1,2095	1,2120	1,2170
EUR/GBP	0,9049	-0,76%	-0,48%	0,9063	0,9078	0,9108
EUR/JPY	126,13	-0,96%	-3,33%	126,13	126,13	126,13
EUR/CHF	1,0836	0,08%	-1,25%	1,0829	1,0822	1,0808
EUR/BRL	6,3333	-0,53%	5,65%	6,3563	6,3884	6,5025
EUR/PLN	4,4854	-0,83%	2,79%	4,4937	4,5012	4,5193

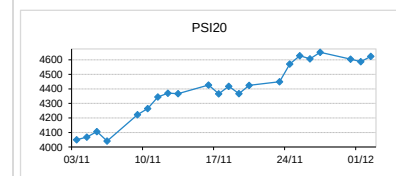


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,2066	0,9049	126,13	1,0836	10,2688	7,4441	1,5642	1,6351	6,3333
USD	0,8279	-	0,7504	104,58	0,8967	8,5129	6,1627	1,2942	1,3549	5,2280
										10,6594
										8,8400

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,834	3,11	-14,89
BCP	0,120	1,01	-40,73
CORT. AMORIM	10,320	0,19	-8,67
CTT	2,485	-1,39	-22,10
EDP	4,538	2,86	20,17
EDP R	17,680	1,73	68,38
GALP	9,048	-0,18	-39,28
IBERSOL	5,080	0,79	-36,50
J MARTINS	13,925	-1,00	-5,05
MOTA ENIGL	1,414	1,14	-24,39
NAVIGATOR	2,550	1,19	-26,06
NOS	3,174	0,00	-33,88
PHAROL	0,121	-1,31	21,49
RAMADA	3,720	0,27	-36,30
REN	2,305	0,66	-15,26
SEMAPA	9,000	0,45	-34,40
SONAE CAP.	#N/A Real	#N/A	2,26
SONAE SGPS	0,682	-0,51	-25,11
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	3,11
EDP	2,86
EDP R	1,73
NAVIGATOR	1,19
MOTA ENIGL	1,14
GALP	-0,18
SONAE SGPS	-0,51
J MARTINS	-1,00
PHAROL	-1,31
CTT	-1,39



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.624,57	0,81%	-11,31%	5.454,21	3.500,02
CAC40	5.583,01	0,02%	-6,61%	6.111,41	3.632,06
ESTX 50 PR	3.521,32	-0,11%	-5,98%	3.867,28	2.302,84
XTRA DAX	13.313,24	-0,52%	0,48%	13.795,24	8.255,65
S&P 500	3.664,54	0,05%	13,42%	3.678,45	2.191,86
IBEX 35	8.220,80	0,98%	-13,91%	10.100,20	5.814,50
NIKKEI 225	26.800,98	0,05%	13,29%	26.889,90	16.358,19

