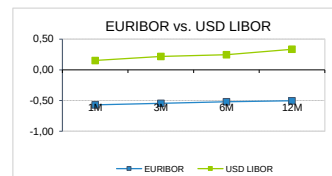


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

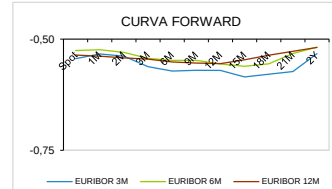
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5700	0	-4	1M	0,1531	-1	2	0,0259	-0,8322
3M	-0,5440	0	-3	3M	0,2193	0	0	0,0406	-0,7936
6M	-0,5200	0	-2	6M	0,2471	0	0	0,0359	-0,7440
12M	-0,5030	0	-3	12M	0,3349	0	0	0,0970	-0,6230

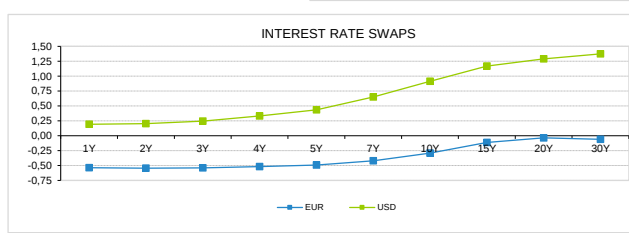


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5360	0	-2	-0,5563	-0,4650
2Y	-0,5445	0	-3	-0,5370	-0,4280
3Y	-0,5378	0	-3	-0,5130	-0,3840
4Y	-0,5188	0	-4	-0,4820	-0,3370
5Y	-0,4930	0	-5	-0,4450	-0,2890
7Y	-0,4212	0	-6	-0,3591	-0,1902
10Y	-0,2922	0	-7	-0,2231	-0,0690
15Y	-0,1126	1	-9	-0,0634	0,0352
20Y	-0,0355	1	-10	-0,0089	0,0425
30Y	-0,0600	1	-10	-0,0534	-0,0366

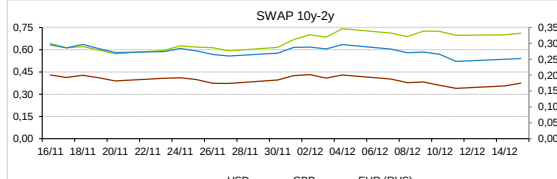
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1921	1	-3	0,2157	0,5922	1,0890
2Y	0,2030	1	-6	0,2690	0,7070	1,1890
3Y	0,2456	1	-7	0,3787	0,8330	1,2875
4Y	0,3309	1	-5	0,4840	0,9200	1,3470
5Y	0,4336	1	-4	0,6148	1,0485	1,4183
7Y	0,6499	1	-2	0,8210	1,1950	1,4696
10Y	0,9133	2	1	1,0490	1,3350	1,5245
15Y	1,1675	2	2	1,2570	1,4510	1,5890
20Y	1,2907	1	3	1,3475	1,4905	1,5870
30Y	1,3734	1	4	1,3825	1,4855	1,5325

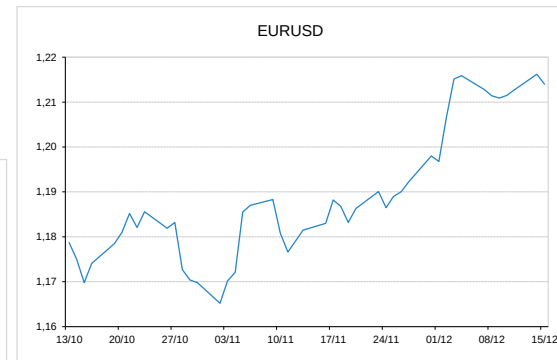
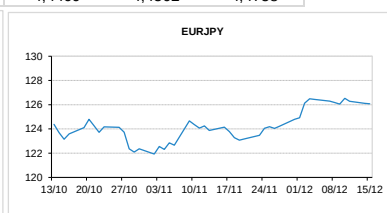


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,73	0,44	7,77	OT 2Y	-0,740	-0,01	-13,70
JETFUEL	433,00	5,00	79,75	OT 5Y	-0,503	-0,01	-12,00
DIESEL	420,25	5,00	75,25	OT 10Y	-0,057	-0,02	-14,40
COBRE	7.780,00	-21,50	768,50	BUND 10Y	-1,285	0,99	-6,90
ZINCO	2.821,00	43,25	195,50	SCHATZ 2Y	-0,178	0,68	-1,60
OURO	1.848,17	19,26	-41,03	T-NOTE 10Y	1,828	0,99	-2,30
TRIGO	600,50	4,00	-1,50	T-NOTE 2Y	0,719	0,18	-5,70
LICENÇA C02	32,30	1,29	5,89	GILT 10Y	0,442	3,62	-8,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,214	-0,18%	2,62%	1,2169	1,2194	1,2245
EUR/GBP	0,90795	-0,10%	-1,07%	0,9093	0,9108	0,9139
EUR/JPY	126,08	0,02%	-1,53%	126,08	126,08	126,08
EUR/CHF	1,0773	0,00%	0,27%	1,0766	1,0758	1,0745
EUR/BRL	6,1947	0,34%	3,91%	6,2228	6,2585	6,3736
EUR/PLN	4,4391	-0,01%	0,78%	4,4469	4,4562	4,4758



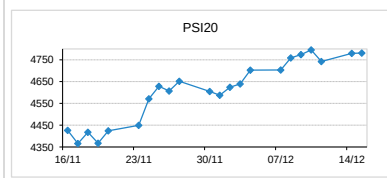
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2140	0,9080	126,08	1,0773	10,1819	7,4419	1,5480	1,60943	6,1947	10,6022
USD	0,8229	-	0,7463	103,725	0,8865	8,3843	6,1240	1,2736	1,3262	5,1034	8,7317

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,290	-1,12	-6,87
BCP	0,127	2,58	-37,38
CORT. AMORIM	10,700	1,52	-5,31
CTT	2,555	1,79	-19,91
EDP	4,747	-1,08	25,73
EDP R	19,440	3,17	86,10
GALP	8,884	-0,51	-40,15
IBERSOL	5,500	-3,17	-31,25
J MARTINS	14,180	-2,74	-2,39
MOTA ENGIL	1,420	2,01	-24,06
NAVIGATOR	2,560	2,24	-21,53
NOS	2,986	-4,60	-37,79
PHAROL	0,137	-5,78	37,55
RAMADA	5,160	-0,77	-11,64
REN	2,345	-0,21	-13,79
SEMAPA	9,710	0,62	-29,23
SONAE CAP.	#N/A Real	#N/A	2,26
SONAE SGPS	0,688	-0,86	-24,40

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	3,17
BCP	2,58
NAVIGATOR	2,24
MOTA ENGIL	2,01
CTT	1,79
ALTRI	-1,12
J MARTINS	-2,74
IBERSOL	-3,17
NOS	-4,60
PHAROL	-5,78



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.775,92	0,02%	-8,31%	5.454,21	3.500,02
CAC40	5.530,31	0,10%	-7,43%	6.111,41	3.632,06
ESTX 50 PR	3.521,72	0,58%	-5,90%	3.867,28	2.302,84
XTRA DAX	13.362,87	1,08%	0,88%	13.795,24	8.255,65
S&P 500	3.667,45	0,55%	13,52%	3.712,39	2.191,86
IBEX 35	8.163,80	0,28%	-14,51%	10.100,20	5.814,50
NIKKEI 225	26.687,84	-0,17%	12,81%	26.894,25	16.358,19

