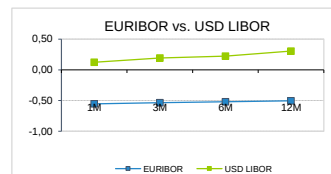


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

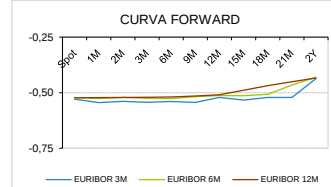
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5540	1	2	1M	0,1235	1	-2	0,0271	-0,8016
3M	-0,5350	1	2	3M	0,1926	0	-4	0,0404	-0,7640
6M	-0,5190	1	1	6M	0,2225	0	-3	0,0496	-0,7236
12M	-0,5040	0	0	12M	0,3060	0	-3	0,0910	-0,6104

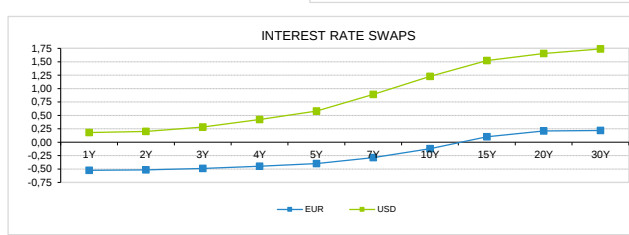


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5239	1	1	-0,5095	-0,3246
2Y	-0,5163	1	2	-0,4715	-0,2646
3Y	-0,4887	1	4	-0,4223	-0,2026
4Y	-0,4475	1	6	-0,3677	-0,1406
5Y	-0,3988	1	8	-0,3097	-0,0806
7Y	-0,2887	1	11	-0,1917	0,0350
10Y	-0,1200	2	15	-0,0235	0,1795
15Y	0,1025	2	18	0,1727	0,3075
20Y	0,2084	2	20	0,2513	0,3895
30Y	0,2185	2	24	0,2371	0,2748

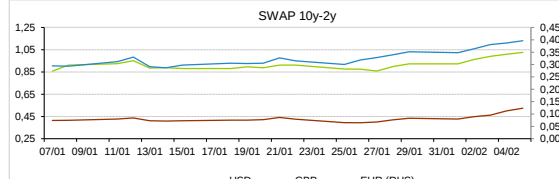
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1803	0	-1	0,2212	0,8190	1,5793
2Y	0,2000	0	1	0,3344	1,0374	1,6755
3Y	0,2817	0	4	0,5062	1,1900	1,7880
4Y	0,4225	0	9	0,6817	1,3510	1,8605
5Y	0,5806	0	14	0,8410	1,4685	1,9156
7Y	0,8919	1	22	1,1392	1,6240	1,9540
10Y	1,2257	1	27	1,4255	1,8025	2,0130
15Y	1,5227	2	30	1,6555	1,8805	2,0340
20Y	1,6526	2	30	1,7220	1,9373	2,0627
30Y	1,7387	2	29	1,7685	1,9140	1,9710

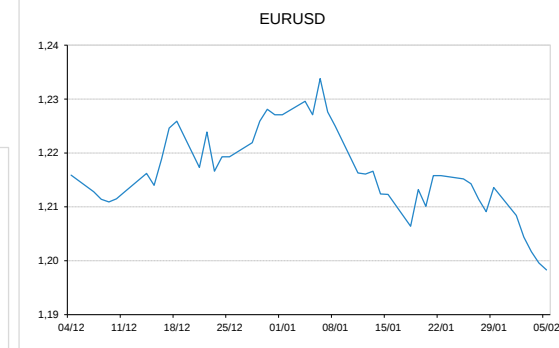
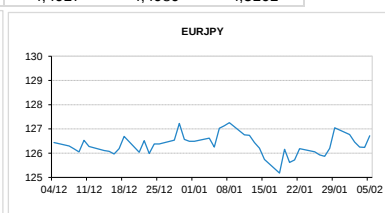
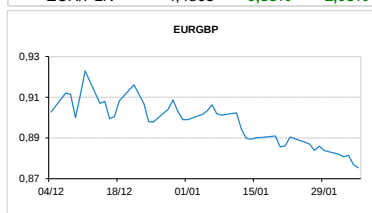


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	59,46	0,62	5,92	OT 2Y	-0,684	0,00	2,60
JETFUEL	498,91	3,73	66,56	OT 5Y	-0,424	0,00	-0,20
DIESEL	485,66	3,49	66,30	OT 10Y	0,059	0,00	3,90
COBRE	7.814,50	-19,50	-37,50	BUND 10Y	-1,143	1,20	8,20
ZINCO	2.609,50	13,75	-171,75	SCHATZ 2Y	-0,121	-0,23	0,90
OURO	1.809,59	20,10	-140,64	T-NOTE 10Y	1,939	0,43	4,10
TRIGO	639,50	2,00	-14,50	T-NOTE 2Y	0,704	-0,74	-3,50
LICENÇA C02	38,31	1,04	5,35	GILT 10Y	0,664	5,11	23,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1983	-0,11%	-2,35%	1,2006	1,2030	1,2083
EUR/GBP	0,87538	0,18%	3,19%	0,8768	0,8782	0,8812
EUR/JPY	126,72	-0,38%	-0,37%	126,72	126,72	126,72
EUR/CHF	1,0827	-0,16%	-0,28%	1,0821	1,0814	1,0801
EUR/BRL	6,4453	0,84%	0,63%	6,4775	6,5253	6,6696
EUR/PLN	4,4863	0,35%	1,05%	4,4917	4,4989	4,5161

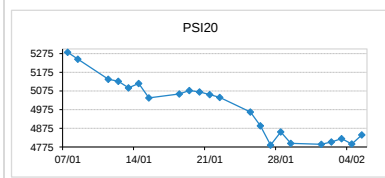


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1983	0,8754	126,72	1,0827	10,0911	7,4362	1,5381	1,57193	6,4453
USD	0,8316	-	0,7286	105,475	0,9007	8,3897	6,1838	1,2774	1,3059	5,3573
										10,2773
										8,5452

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,155	1,28	-0,10
BCP	0,123	2,59	-0,32
CORT. AMORIM	10,840	1,69	-6,55
CTT	2,415	2,33	2,77
EDP	5,118	0,39	-0,97
EDP R	23,250	1,97	1,97
GALP	8,324	0,99	-4,91
IBERSOL	5,020	2,45	-7,04
J MARTINS	13,150	-1,35	-4,85
MOTA ENGIL	1,416	1,58	3,81
NAVIGATOR	2,488	0,40	-0,40
NOVABASE	3,400	0,59	5,92
NOS	2,746	0,44	-4,06
PHAROL	0,124	-0,96	-0,32
REN	2,350	0,86	-0,63
SEMAPA	8,900	0,34	-1,11
SONAE SGPS	0,662	0,76	0,08

MAIORES GANHOS/PERDAS	
Título	Varição %
BCP	2,59
IBERSOL	2,45
CTT	2,33
EDP R	1,97
CORT. AMORIM	1,69
PHAROL	-0,96
J MARTINS	-1,35



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.841,62	1,01%	-1,20%	5.454,21	3.500,02
CAC40	5.659,26	0,84%	1,88%	6.111,41	3.632,06
ESTX 50 PR	3.655,77	0,32%	2,85%	3.867,28	2.302,84
XTRA DAX	14.056,72	-0,03%	2,46%	14.131,52	8.255,65
S&P 500	3.887,38	0,38%	3,47%	3.891,69	2.191,86
IBEX 35	8.198,50	0,93%	1,55%	10.100,20	5.814,50
NIKKEI 225	28.779,19	1,54%	4,86%	28.979,53	16.358,19

