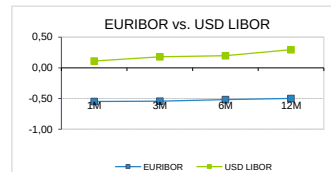


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

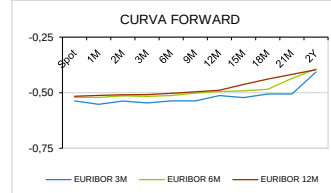
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5480	0	2	1M	0,1110	0	-2	0,0399	-0,8000
3M	-0,5430	0	1	3M	0,1814	-1	-4	0,0560	-0,7574
6M	-0,5180	0	2	6M	0,1978	0	-5	0,0759	-0,7082
12M	-0,4980	0	1	12M	0,2961	-1	-3	0,1280	-0,5998

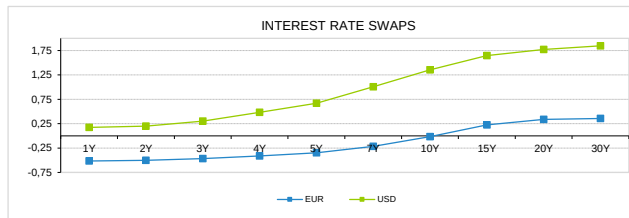


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5157	0	2	-0,4889	-0,2530	0,0427
2Y	-0,5025	0	3	-0,4426	-0,1740	0,1166
3Y	-0,4667	1	5	-0,3790	-0,1010	0,1841
4Y	-0,4117	1	8	-0,3080	-0,0280	0,2497
5Y	-0,3480	2	11	-0,2370	0,0410	0,3150
7Y	-0,2145	2	15	-0,0961	0,1740	0,4120
10Y	-0,0165	2	21	0,0960	0,3260	0,5130
15Y	0,2250	2	26	0,3049	0,4574	0,5704
20Y	0,3378	1	28	0,3884	0,4832	0,5481
30Y	0,3565	1	32	0,3806	0,4274	0,4549

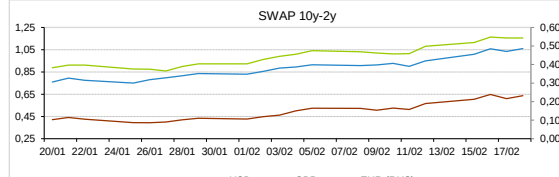
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1734	0	-2	0,2304	0,9960	1,7637
2Y	0,1981	0	-1	0,3742	1,2115	1,8876
3Y	0,3036	0	3	0,5884	1,3900	1,9737
4Y	0,4816	0	9	0,7984	1,5340	2,0448
5Y	0,6700	0	14	0,9859	1,6440	2,0887
7Y	1,0051	0	22	1,2705	1,8140	2,1290
10Y	1,3533	0	27	1,5480	1,9735	2,2008
15Y	1,6463	0	28	1,7720	2,0430	2,1875
20Y	1,7701	0	28	1,8580	2,0786	2,1560
30Y	1,8465	0	26	1,8970	2,0270	2,0850

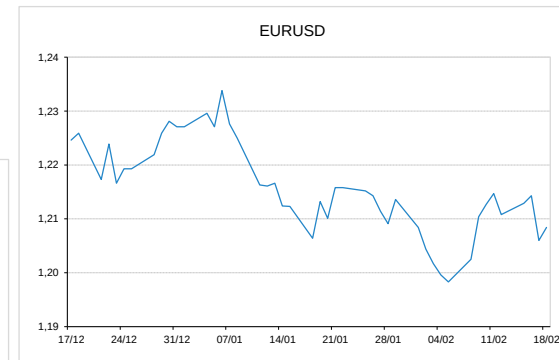
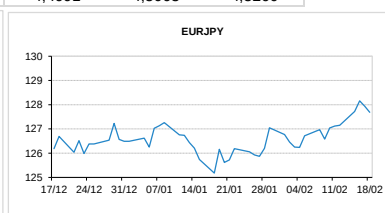


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,37	0,03	9,62	OT 2Y	-0,547	0,02	10,60
JETFUEL	543,30	7,55	71,55	OT 5Y	-0,207	0,04	23,40
DIESEL	529,00	7,75	73,50	OT 10Y	0,241	0,05	23,10
COBRE	8.413,00	-15,50	441,00	BUND 10Y	-1,045	2,49	18,20
ZINCO	2.803,75	-13,75	110,25	SCHATZ 2Y	-0,098	0,69	2,80
OURO	1.774,25	-1,65	-63,43	T-NOTE 10Y	2,026	-0,58	10,40
TRIGO	663,50	15,50	-13,00	T-NOTE 2Y	0,700	-0,37	-2,20
LICENÇA C02	38,31	0,22	6,69	GILT 10Y	0,796	5,08	32,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2084	0,20%	0,17%	1,2107	1,2130	1,2181
EUR/GBP	0,8654	0,49%	2,93%	0,8668	0,8682	0,8712
EUR/JPY	127,69	0,20%	-1,97%	127,69	127,69	127,69
EUR/CHF	1,0833	-0,13%	-0,65%	1,0827	1,0821	1,0809
EUR/BRL	6,5677	-0,73%	-2,59%	6,6026	6,6529	6,8045
EUR/PLN	4,4935	0,09%	0,87%	4,4991	4,5063	4,5260



FIXINGS CONTRA USD e EUR

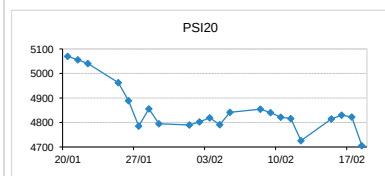
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2084	0,8654	127,69	1,0833	10,0583	7,4362	1,5338	1,55833	6,5677	10,2469
USD	0,8282	-	0,7169	105,775	0,8972	8,3383	6,1588	1,2719	1,2916	5,4478	8,4947

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,785	0,70	12,11
BCP	0,120	-3,92	-2,52
CORT. AMORIM	10,740	-0,56	-7,41
CTT	2,390	0,00	1,70
EDP	4,796	-3,17	-6,98
EDP R	19,060	-4,32	-16,40
GALP	9,434	-1,50	7,77
IBERSOL	5,000	-5,66	-7,41
J MARTINS	12,975	-2,59	-6,11
MOTA ENGIL	1,406	-1,40	3,08
NAVIGATOR	2,658	-1,48	6,41
NOVABASE	3,680	0,55	14,64
NOS	2,708	-1,96	-5,25
PHAROL	0,125	-2,19	0,32
REN	2,300	-0,65	-2,75
SEMAPA	9,500	-2,26	5,56
SONAE SGPS	0,678	-2,38	2,49

MAIORES GANHOS/PERDAS

Título	Variação %
ALTRI	0,70
NOVABASE	0,55
J MARTINS	-2,59
EDP	-3,17
BCP	-3,92
EDP R	-4,32
IBERSOL	-5,66



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.705,01	-2,43%	-3,95%	5.454,21	3.500,02
CAC40	5.728,33	-0,65%	3,19%	6.111,41	3.632,06
ESTX 50 PR	3.681,04	-0,51%	3,61%	3.867,28	2.302,84
XTRA DAX	13.886,93	-0,16%	1,23%	14.169,49	8.255,65
S&P 500	3.898,68	-0,83%	3,79%	3.950,43	2.191,86
IBEX 35	8.059,90	-0,77%	-0,17%	10.100,20	5.814,50
NIKKEI 225	30.236,09	-0,19%	10,17%	30.714,52	16.358,19

