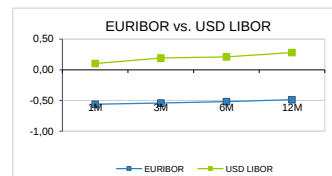


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

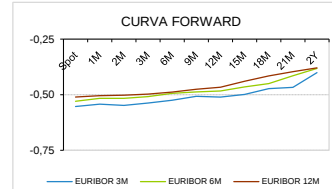
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5600	0	1	1M	0,1030	-1	-1	0,0491	-0,8020
3M	-0,5410	1	0	3M	0,1938	1	0	0,0736	-0,7462
6M	-0,5180	0	1	6M	0,2110	0	-1	0,0925	-0,6986
12M	-0,4860	0	2	12M	0,2820	0	-2	0,1530	-0,5840

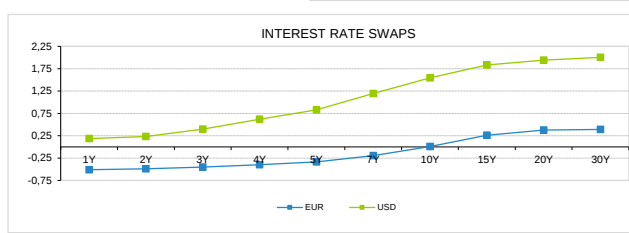


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5105	0	2	-0,4673	-0,2395	0,0797
2Y	-0,4888	0	3	-0,4231	-0,1646	0,1510
3Y	-0,4519	0	4	-0,3607	-0,0836	0,2215
4Y	-0,3983	-1	6	-0,2927	-0,0050	0,2890
5Y	-0,3353	-1	7	-0,2184	0,0680	0,3510
7Y	-0,1948	-1	11	-0,0717	0,2036	0,4557
10Y	0,0090	-1	15	0,1256	0,3644	0,5614
15Y	0,2610	-1	18	0,3431	0,4983	0,6180
20Y	0,3760	-1	19	0,4270	0,5239	0,5927
30Y	0,3910	-1	19	0,4156	0,4637	0,4942

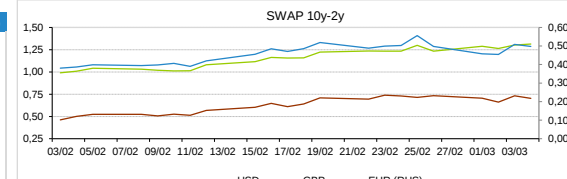
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1859	-1	0	0,2798	1,2550	2,0230
2Y	0,2325	-1	3	0,5022	1,4901	2,1210
3Y	0,3979	-1	12	0,7420	1,6510	2,1985
4Y	0,6194	-1	20	0,9770	1,8200	2,2876
5Y	0,8285	-2	25	1,1810	1,8900	2,3304
7Y	1,1956	-1	31	1,4770	2,0350	2,3250
10Y	1,5461	1	34	1,7600	2,1934	2,4129
15Y	1,8327	1	33	1,9580	2,2310	2,3957
20Y	1,9424	2	31	2,0275	2,2577	2,3577
30Y	2,0034	2	29	2,0535	2,2051	2,2305

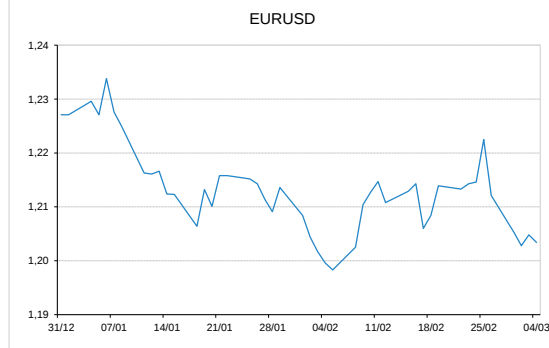
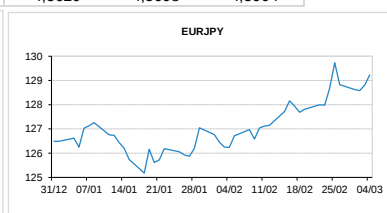


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,20	3,13	8,63	OT 2Y	-0,546	-0,01	12,00
JETFUEL	535,64	7,54	40,46	OT 5Y	-0,197	-0,01	23,70
DIESEL	523,39	7,54	41,22	OT 10Y	0,277	-0,01	22,20
COBRE	9.118,00	-69,00	1.259,00	BUND 10Y	-1,016	-1,97	16,80
ZINCO	2.769,00	-66,25	164,50	SCHATZ 2Y	-0,039	0,69	4,30
OURO	1.716,83	-0,51	-72,66	T-NOTE 10Y	2,286	0,15	26,90
TRIGO	661,00	5,00	19,75	T-NOTE 2Y	0,744	-0,19	2,70
LICENÇA C02	37,93	0,46	0,66	GILT 10Y	0,986	-3,65	37,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2034	-0,12%	0,32%	1,2058	1,2082	1,2134
EUR/GBP	0,8627	0,09%	1,65%	0,8642	0,8657	0,8687
EUR/JPY	129,23	-0,33%	-2,31%	129,23	129,23	129,23
EUR/CHF	1,1148	-0,56%	-3,02%	1,1143	1,1137	1,1126
EUR/BRL	6,7072	1,14%	-3,07%	6,7520	6,8145	6,9835
EUR/PLN	4,5558	-0,17%	-1,18%	4,5620	4,5698	4,5904

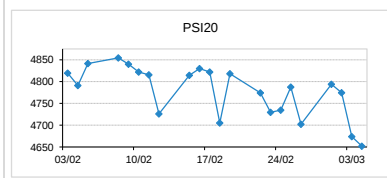


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,2034	0,8627	129,23	1,1148	10,1429	7,4361	1,5168	1,543	6,7072
USD	0,8305	-	0,7147	107,6	0,9252	8,4348	6,1759	1,2609	1,2821	5,5772
										10,1919
										8,4710

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,055	-1,30	17,34
BCP	0,117	-2,83	-5,11
CORT. AMORIM	10,980	-0,54	-5,34
CTT	2,545	-0,59	8,30
EDP	4,511	-0,86	-12,51
EDP R	16,300	-3,44	-28,51
GALP	10,015	2,82	14,40
IBERSOL	6,000	-1,32	11,11
J MARTINS	13,510	4,32	-2,24
MOTA ENGIL	1,468	-0,14	7,62
NAVIGATOR	2,822	-0,70	12,97
NOVABASE	3,540	0,00	10,28
NOS	2,732	-0,44	-4,41
PHAROL	0,121	-0,82	-3,04
REN	2,280	0,22	-3,59
SEMAPA	11,900	-1,00	32,22
SONAE SGPS	0,677	-0,66	2,27
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	4,32
GALP	2,82
REN	0,22
SEMAPA	-1,00
ALTRI	-1,30
IBERSOL	-1,32
BCP	-2,83
EDP R	-3,44



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.651,95	-0,47%	-5,03%	5.317,89	3.500,02
CAC40	5.832,44	0,04%	5,06%	5.871,43	3.632,06
ESTX 50 PR	3.705,88	-0,19%	4,31%	3.742,53	2.302,84
XTRA DAX	14.054,72	-0,18%	2,45%	14.197,49	8.255,65
S&P 500	3.829,59	0,28%	1,98%	3.950,43	2.191,86
IBEX 35	8.351,30	0,26%	3,44%	8.963,70	5.814,50
NIKKEI 225	28.930,11	-2,13%	5,41%	30.714,52	16.358,19

