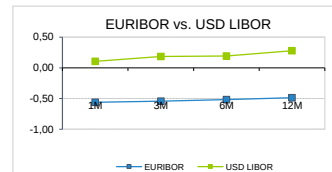


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

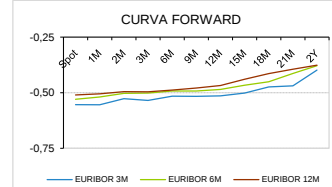
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5610	-1	-1	1M	0,1059	0	0	0,0474	-0,8078
3M	-0,5420	0	0	3M	0,1841	1	-2	0,0773	-0,7510
6M	-0,5180	0	0	6M	0,1936	0	-1	0,0956	-0,7088
12M	-0,4860	0	2	12M	0,2786	0	-3	0,1540	-0,5916

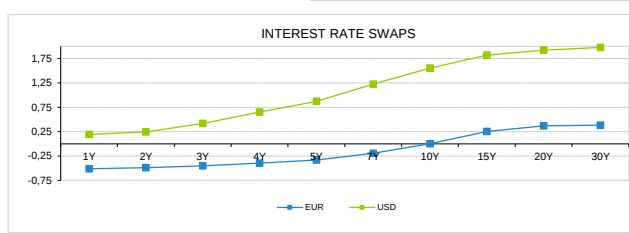


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5100	0	2	-0,4683	-0,2345
2Y	-0,4887	0	3	-0,4218	-0,1599
3Y	-0,4507	-1	4	-0,3590	-0,0829
4Y	-0,3950	-1	6	-0,2904	-0,0081
5Y	-0,3318	-1	8	-0,2177	0,0576
7Y	-0,1946	-1	11	-0,0789	0,1921
10Y	0,0040	0	13	0,1130	0,3511
15Y	0,2532	0	15	0,3323	0,4871
20Y	0,3690	1	16	0,4175	0,5132
30Y	0,3837	1	16	0,4052	0,4524

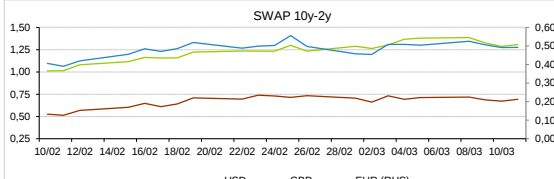
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1927	0	1	0,2972	1,3668	2,0644
2Y	0,2443	0	4	0,5324	1,5693	2,0605
3Y	0,4183	-1	14	0,7815	1,7307	2,1830
4Y	0,6538	-1	23	1,0436	1,8330	2,2561
5Y	0,8723	-1	29	1,2190	1,9230	2,2926
7Y	1,2248	0	34	1,4670	2,0275	2,2950
10Y	1,5517	2	34	1,7807	2,1723	2,3190
15Y	1,8197	2	31	1,9215	2,1770	2,2815
20Y	1,9216	2	28	1,9840	2,2229	2,2510
30Y	1,9775	3	25	2,0005	2,1440	2,1675

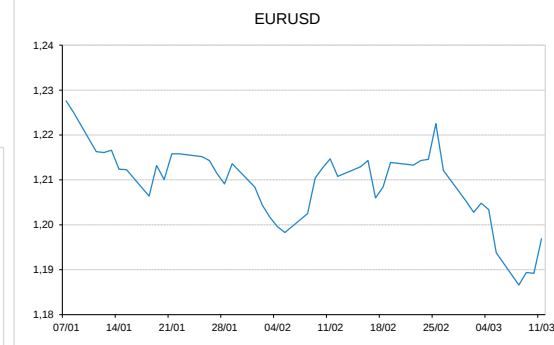
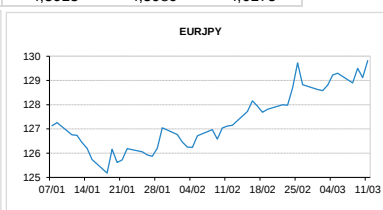


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,52	1,62	8,81	OT 2Y	-0,585	-0,02	9,40
JETFUEL	558,03	3,93	41,20	OT 5Y	-0,262	-0,04	16,30
DIESEL	544,28	3,93	39,95	OT 10Y	0,182	-0,06	11,90
COBRE	8.893,50	82,00	562,00	BUND 10Y	-0,841	-2,49	11,30
ZINCO	2.739,25	-14,75	25,25	SCHATZ 2Y	-0,044	-1,15	2,70
OURO	1.724,57	5,13	-102,04	T-NOTE 10Y	2,331	-0,30	29,10
TRIGO	643,00	-9,50	4,00	T-NOTE 2Y	0,757	-0,93	3,10
LICENÇA C02	41,85	0,31	3,09	GILT 10Y	0,985	1,55	26,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1969	0,65%	-1,47%	1,1993	1,2016	1,2068
EUR/GBP	0,8567	-0,02%	2,43%	0,8581	0,8596	0,8627
EUR/JPY	129,82	-0,54%	-2,08%	129,82	129,82	129,82
EUR/CHF	1,1075	0,07%	-2,48%	1,1069	1,1062	1,1050
EUR/BRL	6,6471	1,81%	-1,70%	6,6921	6,7582	6,9397
EUR/PLN	4,5850	-0,25%	-1,73%	4,5913	4,5989	4,6175



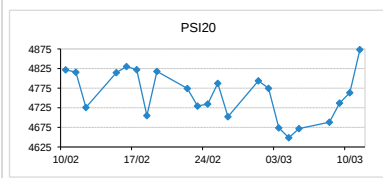
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1969	0,8567	129,82	1,1075	10,1361	7,4363	1,5029	1,54037	6,6471	10,0930
USD	0,8362	-	0,7159	108,495	0,9256	8,4717	6,2185	1,2570	1,2877	5,5676	8,4352

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,085	0,41	17,93
BCP	0,116	0,26	-6,17
CORT. AMORIM	11,000	0,92	-5,17
CTT	2,725	7,28	15,96
EDP	4,903	3,99	-4,91
EDP R	18,200	4,96	-20,18
GALP	10,690	1,57	22,12
IBERSOL	5,880	-0,68	8,89
J MARTINS	13,455	-0,48	-2,64
MOTA ENGIL	1,472	0,14	7,92
NAVIGATOR	2,870	1,20	14,89
NOVABASE	3,520	0,57	9,66
NOS	3,006	5,85	5,18
PHAROL	0,121	1,00	-2,88
REN	2,345	1,08	-0,85
SEMAPA	11,840	0,00	31,56
SONAE SGPS	0,701	2,11	5,90

MAIORES GANHOS/PERDAS	
Título	Variação %
CTT	7,28
NOS	5,85
EDP R	4,96
EDP	3,99
SONAE SGPS	2,11
J MARTINS	-0,48
IBERSOL	-0,68



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.873,31	2,31%	-0,51%	5.317,89	3.500,02
CAC40	6.033,76	0,72%	8,69%	6.033,76	3.632,06
ESTX 50 PR	3.845,64	0,67%	8,25%	3.846,51	2.302,84
XTRA DAX	14.569,39	0,20%	6,20%	14.595,02	8.255,65
S&P 500	3.952,22	1,37%	5,23%	3.956,63	2.191,86
IBEX 35	8.593,00	0,80%	6,43%	8.609,50	5.814,50
NIKKEI 225	29.211,64	0,60%	6,44%	30.714,52	16.358,19

