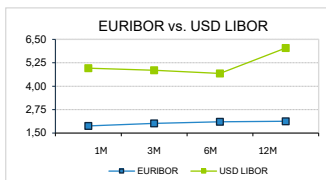


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

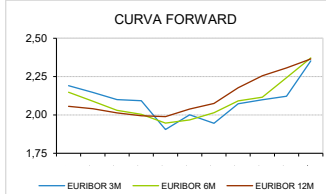
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8810	1	-4	1M	4,9602	0	-35	4,0853	-0,0600
3M	2,0160	5	8	3M	4,8537	0	-42	4,0202	-0,0300
6M	2,1010	5	7	6M	4,6821	-1	-45	3,9327	0,0200
12M	2,1310	7	7	12M	6,0414	8	31	3,8063	0,0800

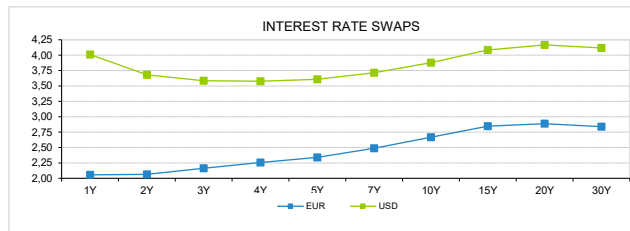


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0566	1	6	2,0735	2,5548	2,8310
2Y	2,0653	-1	6	2,2185	2,6240	2,8921
3Y	2,1630	-1	7	2,3270	2,6910	2,9485
4Y	2,2565	-1	7	2,4160	2,7530	2,9990
5Y	2,3406	-1	7	2,4940	2,8127	3,0375
7Y	2,4885	-1	7	2,6320	2,9100	3,1050
10Y	2,6670	-1	6	2,7903	3,0160	3,1570
15Y	2,8461	-1	6	2,9290	3,0650	3,1281
20Y	2,8870	0	7	2,9396	3,0231	3,0521
30Y	2,8394	0	8	2,8720	2,9270	2,9420

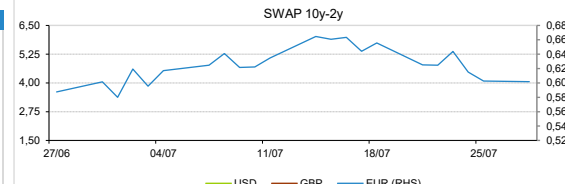
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,25
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	4,00



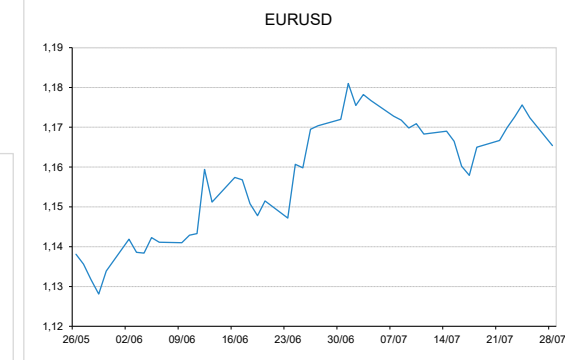
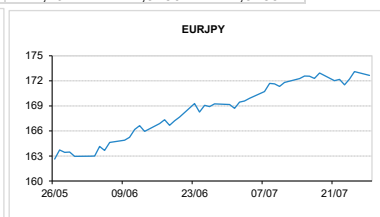
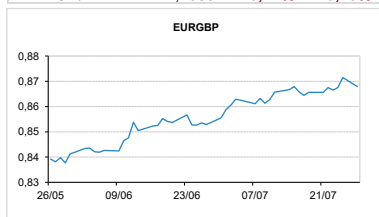
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0103	0	14	3,3310	3,5570	3,9440
2Y	3,6799	1	19	3,3590	3,6490	4,0200
3Y	3,5834	1	18	3,4230	3,7440	4,0870
4Y	3,5767	1	18	3,4990	3,8270	4,1480
5Y	3,6078	1	18	3,5810	3,9010	4,2060
7Y	3,7148	1	18	3,7315	4,0310	4,3080
10Y	3,8791	2	19	3,9170	4,1840	4,4030
15Y	4,0847	2	20	4,1110	4,2930	4,4380
20Y	4,1665	1	21	4,1720	4,2940	4,3840
30Y	4,1162	1	22	4,1050	4,1650	4,1960



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,76	1,32	2,96	OT 2Y	1,935	-0,04	8,60
JETFUEL	743,25	9,75	24,75	OT 5Y	2,415	-0,04	5,70
DIESEL	724,25	8,00	19,75	OT 10Y	3,108	-0,04	7,40
COBRE	9.796,00	-107,50	57,00	BUND 10Y	2,592	-3,62	7,80
ZINCO	2.828,87	-21,92	128,27	SCHATZ 2Y	2,306	-3,19	8,60
OURO	3.315,45	-21,85	12,31	T-NOTE 10Y	4,638	2,22	14,30
TRIGO	535,25	-3,00	-5,50	T-NOTE 2Y	4,130	1,81	25,00
LICENÇA C02	70,84	-0,50	-0,12	GILT 10Y	5,100	0,14	24,00


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1654	-0,60%	-0,56%	1,1724	1,1792	1,1912
EUR/GBP	0,8679	0,41%	-1,43%	0,8725	0,8770	0,8853
EUR/JPY	172,65	0,27%	-0,02%	172,64	172,64	172,63
EUR/CHF	0,9317	0,20%	0,33%	0,9267	0,9219	0,9127
EUR/BRL	6,4938	0,61%	-1,40%	6,6847	6,8684	7,2362
EUR/PLN	4,2655	-0,44%	-0,48%	4,2974	4,3280	4,3785


FIXINGS CONTRA USD e EUR

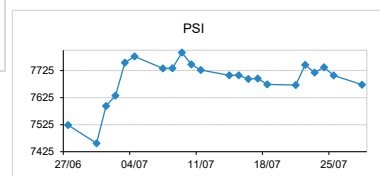
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1654	0,8679	172,65	0,9317	11,1427	7,4629	1,5929	1,78146	6,4938	11,8242
USD	0,8593	-	0,7456	148,27	0,8011	9,5778	6,4130	1,3715	1,5320	5,5832	10,1668

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,840	-1,33	-9,19
BCP	0,682	-0,93	46,76
CORT. AMORIM	7,580	-0,92	-5,84
CTT	7,560	-0,92	40,00
EDP	3,830	-0,08	23,91
EDP R	10,300	-0,29	2,59
GALP	16,875	0,63	5,80
J MARTINS	21,360	-1,57	15,77
MOTA ENGIL	4,316	3,15	48,11
NAVIGATOR	3,108	0,58	-13,43
NOS	3,610	0,14	9,87
REN	3,000	-1,96	31,58
SEMAPA	17,460	0,69	23,13
SONAE SGPS	1,248	-0,48	36,54
IBERSOL	9,580	-0,42	28,07

MAIORES GANHOS/PERDAS

Título	Variação %
MOTA ENGIL	3,15
SEMAPA	0,69
GALP	0,63
NAVIGATOR	0,58
NOS	0,14
CTT	-0,92
BCP	-0,93
ALTRI	-1,33
J MARTINS	-1,57
REN	-1,96



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.672,94	-0,44%	20,32%	7.821,11	6.194,45
CAC40	7.800,88	-0,43%	5,69%	8.257,88	6.763,76
ESTX 50 PR	5.337,58	-0,27%	9,02%	5.568,19	4.473,94
XTRA DAX	23.970,36	-1,02%	20,40%	24.639,10	17.024,82
S&P 500	6.393,59	0,08%	8,70%	6.395,82	4.835,04
IBEX 35	14.220,20	-0,12%	22,64%	14.370,80	10.298,70
NIKKEI 225	40.998,27	-1,10%	2,77%	42.065,83	30.792,74

