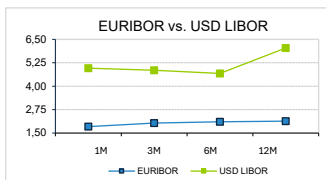


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

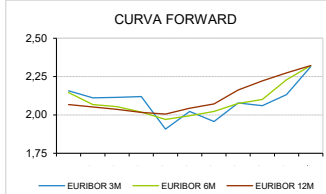
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8440	-2	-7	1M	4,9602	0	-35	3,9740	-0,0700
3M	2,0360	1	1	3M	4,8537	0	-42	3,9734	-0,0475
6M	2,1000	0	3	6M	4,6821	-1	-45	3,9176	-0,0100
12M	2,1360	-1	5	12M	6,0414	8	31	3,8109	0,0700

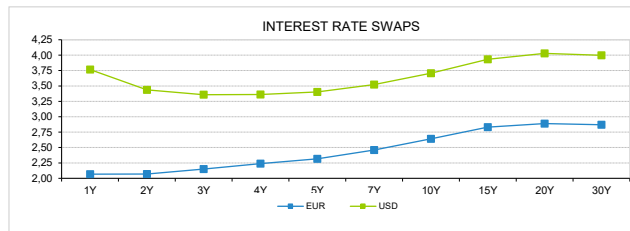


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0674	-1	4	2,0725	2,5099	2,7835
2Y	2,0696	-3	4	2,1947	2,5780	2,8487
3Y	2,1515	-4	2	2,2990	2,6430	2,9110
4Y	2,2382	-4	0	2,3840	2,7110	2,9650
5Y	2,3162	-5	-2	2,4595	2,7725	3,0120
7Y	2,4594	-5	-4	2,5980	2,8790	3,0850
10Y	2,6420	-5	-5	2,7633	2,9929	3,1464
15Y	2,8310	-5	-6	2,9152	3,0616	3,1405
20Y	2,8890	-5	-4	2,9450	3,0405	3,0858
30Y	2,8708	-5	-2	2,9050	2,9690	2,9970

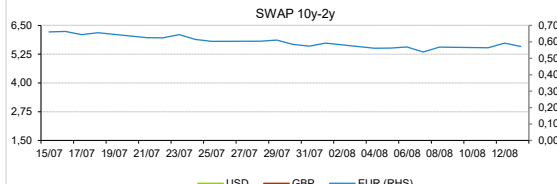
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	4,00



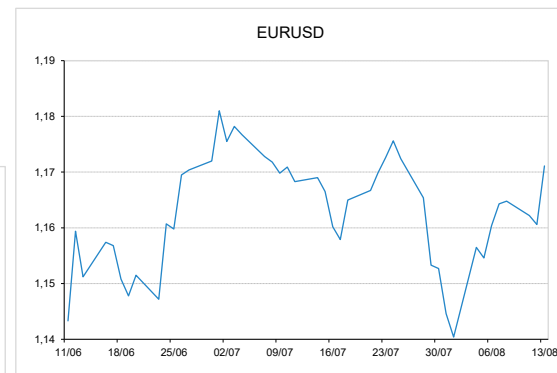
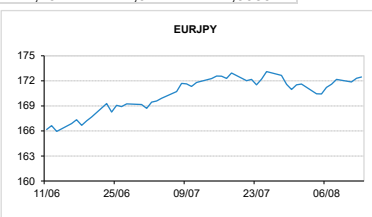
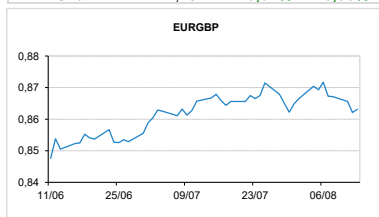
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7661	-4	-22	3,0910	3,3800	3,7800
2Y	3,4372	-5	-22	3,1410	3,4740	3,8670
3Y	3,3574	-5	-21	3,2180	3,5720	3,9410
4Y	3,3623	-6	-21	3,3030	3,6630	4,0070
5Y	3,4015	-6	-20	3,3920	3,7440	4,0730
7Y	3,5223	-6	-19	3,5570	3,8850	4,1830
10Y	3,7060	-5	-17	3,7595	4,0510	4,2860
15Y	3,9330	-5	-15	3,9730	4,1745	4,3350
20Y	4,0291	-5	-13	4,0470	4,1850	4,2870
30Y	3,9978	-5	-11	3,9940	4,0660	4,1060



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,23	-0,89	-3,93	OT 2Y	1,942	-0,04	3,00
JETFUEL	696,00	-4,00	-64,25	OT 5Y	2,396	-0,05	-5,30
DIESEL	670,75	-8,25	-107,00	OT 10Y	3,066	-0,07	-10,20
COBRE	9.840,00	109,00	180,00	BUND 10Y	2,584	-6,46	-5,80
ZINCO	2.845,74	23,82	108,40	SCHATZ 2Y	2,331	-3,69	5,20
OURO	3.356,92	8,66	13,41	T-NOTE 10Y	4,471	-4,75	-17,10
TRIGO	505,75	0,75	-39,25	T-NOTE 2Y	3,910	-4,80	-17,40
LICENÇA C02	71,85	0,35	1,30	GILT 10Y	5,027	-3,92	-2,30


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1711	0,90%	0,18%	1,1780	1,1840	1,1941
EUR/GBP	0,8631	-0,12%	0,42%	0,8676	0,8721	0,8803
EUR/JPY	172,47	-0,10%	-0,12%	172,46	172,46	172,44
EUR/CHF	0,9421	-0,05%	-1,20%	0,9369	0,9318	0,9220
EUR/BRL	6,3233	-0,51%	3,07%	6,5073	6,6803	7,0252
EUR/PLN	4,2517	0,07%	0,05%	4,2821	4,3111	4,3588

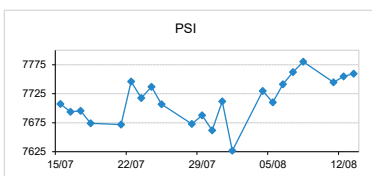

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1711	0,8631	172,47	0,9421	11,1787	7,4622	1,6120	1,78886	6,3233	11,9464
USD	0,8534	-	0,7368	147,135	0,8039	9,5324	6,3681	1,3763	1,5264	5,3931	10,1884

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,050	-0,59	-5,25
BCP	0,767	-0,39	65,05
CORT. AMORIM	7,610	0,13	-5,47
CTT	7,800	-0,38	44,44
EDP	3,668	0,27	18,67
EDP R	9,630	-1,03	-4,08
GALP	16,460	-0,54	3,20
J MARTINS	20,860	0,77	13,06
MOTA ENGIL	5,440	1,68	86,68
NAVIGATOR	3,286	0,86	-8,47
NOS	3,770	0,13	14,74
REN	2,960	0,00	29,82
SEMAPA	17,820	0,22	25,67
SONAE SGPS	1,304	1,40	42,67
IBERSOL	9,660	1,05	29,14

MAIORES GANHOS/PERDAS	
Título	Variação %
MOTA ENGIL	1,68
SONAE SGPS	1,40
IBERSOL	1,05
NAVIGATOR	0,86
J MARTINS	0,77
CTT	-0,38
BCP	-0,39
GALP	-0,54
ALTRI	-0,59
EDP R	-1,03



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.759,56	0,06%	21,68%	7.830,90	6.194,45
CAC40	7.804,97	0,66%	5,75%	8.257,88	6.763,76
ESTX 50 PR	5.388,25	0,98%	10,05%	5.568,19	4.540,22
XTRA DAX	24.185,59	0,67%	21,48%	24.639,10	17.669,64
S&P 500	6.453,72	0,13%	9,73%	6.446,55	4.835,04
IBEX 35	15.019,90	1,08%	29,54%	14.948,50	10.645,70
NIKKEI 225	43.274,67	1,30%	8,47%	43.451,46	30.792,74

