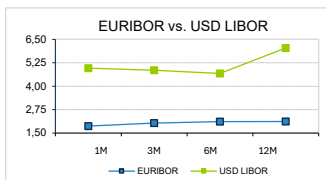


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

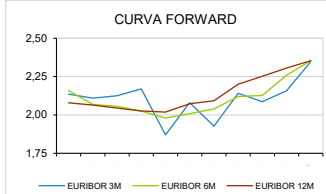
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8740	3	0	1M	4,9602	0	-35	3,9745	-0,0700
3M	2,0340	0	-1	3M	4,8537	0	-42	3,9733	0,0000
6M	2,1120	1	3	6M	4,6821	-1	-45	3,9198	0,0000
12M	2,1160	-2	0	12M	6,0414	8	31	3,8101	0,0625

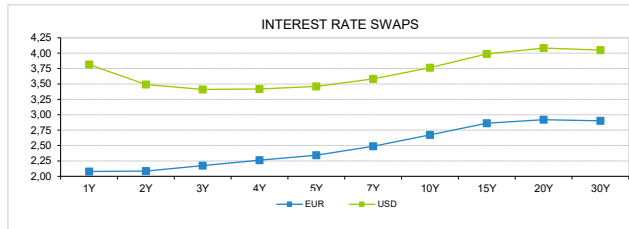


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0783	1	5	2,0934	2,5400	2,8160
2Y	2,0857	1	5	2,2219	2,6120	2,8840
3Y	2,1730	2	4	2,3260	2,6780	2,9430
4Y	2,2626	2	2	2,4130	2,7430	3,0000
5Y	2,3435	3	1	2,4900	2,8061	3,0465
7Y	2,4881	3	-1	2,6280	2,9140	3,1190
10Y	2,6720	3	-2	2,7951	3,0263	3,1789
15Y	2,8610	3	-3	2,9466	3,0945	3,1741
20Y	2,9193	3	-1	2,9771	3,0728	3,1188
30Y	2,9010	3	1	2,9380	3,0015	3,0302

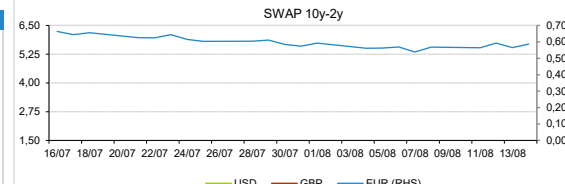
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	4,00



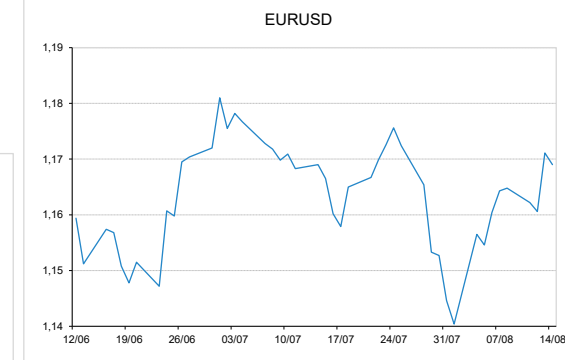
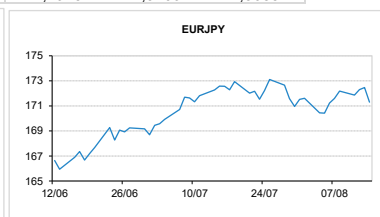
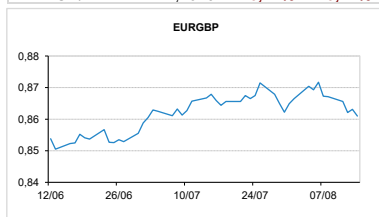
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,8169	6	-17	3,1550	3,4430	3,8420
2Y	3,4918	6	-16	3,2000	3,5400	3,9240
3Y	3,4114	6	-16	3,2790	3,6360	4,0000
4Y	3,4194	6	-15	3,3640	3,7240	4,0680
5Y	3,4610	6	-14	3,4530	3,8050	4,1300
7Y	3,5813	6	-13	3,6160	3,9440	4,2370
10Y	3,7640	5	-11	3,8160	4,1070	4,3400
15Y	3,9879	5	-9	4,0280	4,2300	4,3880
20Y	4,0824	5	-8	4,1010	4,2390	4,3390
30Y	4,0493	5	-6	4,0460	4,1190	4,1570



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,78	1,15	-1,45	OT 2Y	1,961	0,02	5,90
JETFUEL	685,25	-10,75	-75,00	OT 5Y	2,421	0,02	-1,10
DIESEL	659,50	-11,25	-118,25	OT 10Y	3,098	0,03	-5,20
COBRE	9,777,00	-37,50	142,50	BUND 10Y	2,611	3,32	-0,30
ZINCO	2,829,90	-15,84	92,56	SCHATZ 2Y	2,340	1,23	7,60
OURO	3,342,62	-13,24	-0,89	T-NOTE 10Y	4,519	4,20	-18,10
TRIGO	524,75	-3,50	-37,50	T-NOTE 2Y	3,972	5,20	-17,40
LICENÇA C02	71,05	-0,69	0,63	GILT 10Y	5,091	7,04	0,60


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,169	-0,18%	0,00%	1,1757	1,1819	1,1923
EUR/GBP	0,861	0,24%	0,66%	0,8654	0,8700	0,8783
EUR/JPY	171,3	0,68%	0,57%	171,29	171,29	171,28
EUR/CHF	0,9410	0,20%	-1,08%	0,9358	0,9308	0,9212
EUR/BRL	6,3028	0,24%	3,41%	6,4867	6,6568	7,0049
EUR/PLN	4,2610	-0,24%	-0,17%	4,2915	4,3209	4,3688

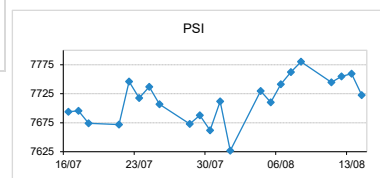

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1690	0,8610	171,30	0,9410	11,1731	7,4633	1,6077	1,7944	6,3028	11,9044
USD	0,8577	-	0,7378	147,47	0,8072	9,5830	6,4010	1,3792	1,5379	5,4007	10,2164

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,030	-0,40	-5,63
BCP	0,758	-1,23	63,03
CORT. AMORIM	7,580	-0,39	-5,84
CTT	7,710	-1,15	42,78
EDP	3,699	0,85	19,67
EDP R	9,620	-0,10	-4,18
GALP	16,085	-2,28	0,85
J MARTINS	20,780	-0,38	12,63
MOTA ENGIL	5,475	0,64	87,89
NAVIGATOR	3,268	-0,55	-8,97
NOS	3,795	0,66	15,50
REN	2,965	0,17	30,04
SEMAPA	17,720	-0,56	24,96
SONAE SGPS	1,296	-0,61	41,79
IBERSOL	9,620	-0,41	28,61

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	0,85
NOS	0,66
MOTA ENGIL	0,64
REN	0,17
SEMAPA	-0,56
SONAE SGPS	-0,61
CTT	-1,15
BCP	-1,23
GALP	-2,28



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.722,76	-0,47%	21,10%	7.830,90	6.194,45
CAC40	7.870,34	0,84%	6,63%	8.257,88	6.763,76
ESTX 50 PR	5.434,70	0,86%	11,00%	5.568,19	4.540,22
XTRA DAX	24.377,50	0,79%	22,44%	24.639,10	17.827,08
S&P 500	6.451,14	-0,23%	9,69%	6.480,28	4.835,04
IBEX 35	15.206,40	1,24%	31,15%	15.033,90	10.720,00
NIKKEI 225	42.649,26	-1,45%	6,91%	43.451,46	30.792,74

