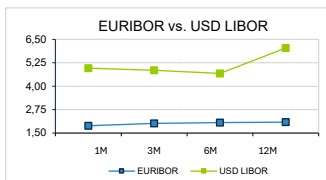


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

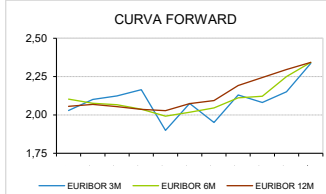
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,8890	0	-2	1M	4,9602	0	-35	3,9736	-0,0525
3M	2,0170	-1	7	3M	4,8537	0	-42	3,9738	-0,0221
6M	2,0570	-2	3	6M	4,6821	-1	-45	3,9421	0,0250
12M	2,0840	0	3	12M	6,0414	8	31	3,8633	0,0900

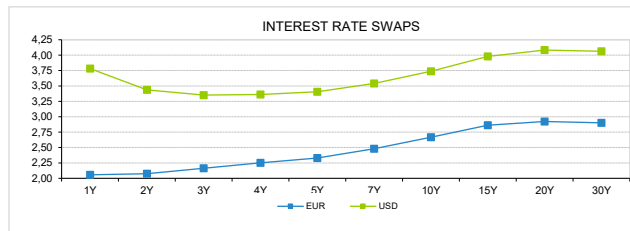


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0570	-2	8	2,0960	2,5260	2,8120
2Y	2,0760	-3	11	2,2183	2,5960	2,8822
3Y	2,1639	-3	11	2,3200	2,6710	2,9470
4Y	2,2509	-3	10	2,4030	2,7370	3,0040
5Y	2,3308	-3	9	2,4805	2,8018	3,0518
7Y	2,4791	-4	7	2,6240	2,9140	3,1300
10Y	2,6677	-4	7	2,7950	3,0315	3,1898
15Y	2,8628	-4	8	2,9517	3,1019	3,1839
20Y	2,9228	-3	9	2,9811	3,0783	3,1247
30Y	2,9007	-3	11	2,9390	3,0040	3,0311

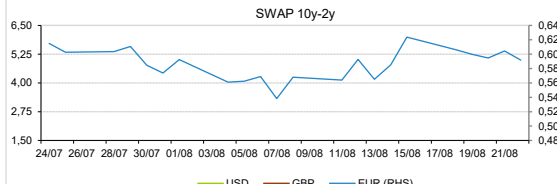
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	4,50
Reino Unido	4,00
Japão	0,50
Canadá	2,75
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	4,00



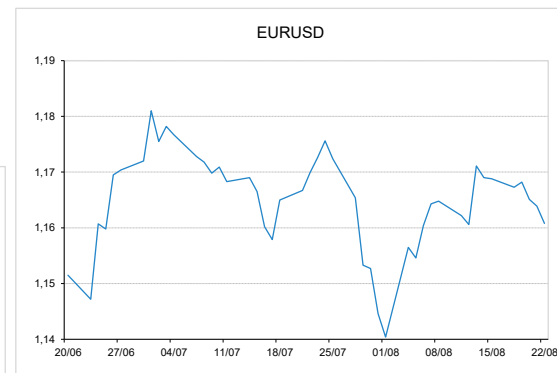
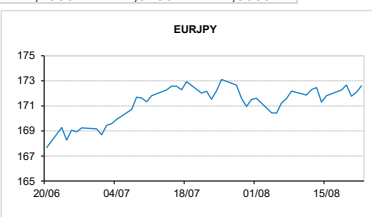
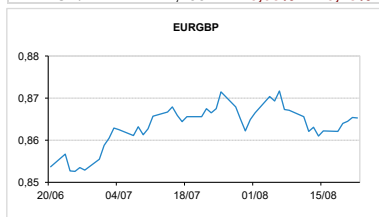
INTEREST RATE SWAPS						
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,7815	-9	-19	3,0820	3,3830	3,8295
2Y	3,4362	-10	-15	3,1295	3,4900	3,9250
3Y	3,3518	-10	-13	3,2110	3,5990	4,0035
4Y	3,3600	-10	-12	3,3020	3,7000	4,0750
5Y	3,4048	-9	-11	3,4000	3,7870	4,1430
7Y	3,5394	-8	-10	3,5810	3,9380	4,2560
10Y	3,7384	-6	-7	3,7980	4,1130	4,3660
15Y	3,9793	-5	-5	4,0260	4,2440	4,4170
20Y	4,0827	-4	-4	4,1060	4,2600	4,3740
30Y	4,0614	-3	-2	4,0630	4,1500	4,2010



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,56	-0,11	-0,21	OT 2Y	1,966	-0,02	10,00
JETFUEL	724,50	10,50	-52,50	OT 5Y	2,438	-0,04	8,90
DIESEL	692,25	9,75	-57,50	OT 10Y	3,132	-0,04	7,80
COBRE	9.734,50	4,00	-135,50	BUND 10Y	2,616	-3,82	11,10
ZINCO	2.763,62	-21,97	-80,70	SCHATZ 2Y	2,345	-2,70	14,40
OURO	3.368,30	29,59	-63,18	T-NOTE 10Y	4,475	-7,50	-13,70
TRIGO	531,00	1,25	-38,50	T-NOTE 2Y	3,926	-10,01	-15,00
LICENÇA C02	72,53	-0,09	3,42	GILT 10Y	5,169	-4,53	10,10


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1608	-0,27%	-0,78%	1,1675	1,1736	1,1837
EUR/GBP	0,8653	0,01%	0,25%	0,8698	0,8744	0,8829
EUR/JPY	172,6	-0,30%	-0,25%	172,59	172,59	172,58
EUR/CHF	0,9389	-0,03%	-0,81%	0,9339	0,9289	0,9196
EUR/BRL	6,3539	0,03%	2,96%	6,5358	6,7095	7,0556
EUR/PLN	4,2581	-0,03%	-0,15%	4,2886	4,3180	4,3659

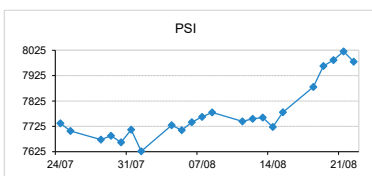

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1608	0,8653	172,60	0,9389	11,1313	7,4638	1,6215	1,80638	6,3539	11,7808
USD	0,8535	-	0,7395	146,88	0,8019	9,5082	6,3708	1,3835	1,5401	5,4221	10,0565

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	5,210	2,16	-2,25
BCP	0,770	-3,41	65,70
CORT. AMORIM	7,830	-2,49	-2,73
CTT	7,820	-1,14	44,81
EDP	3,882	0,78	25,59
EDP R	10,700	2,39	6,57
GALP	16,450	0,06	3,13
J MARTINS	20,900	-2,43	13,28
MOTA ENGIL	5,190	-2,72	78,11
NAVIGATOR	3,410	2,22	-5,01
NOS	3,960	0,00	20,52
REN	3,015	-0,66	32,24
SEMAPA	18,080	1,12	27,50
SONAE SGPS	1,318	-1,49	44,20
IBERSOL	9,780	-0,41	30,75

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	2,39
NAVIGATOR	2,22
ALTRI	2,16
SEMAPA	1,12
EDP	0,78
SONAE SGPS	-1,49
J MARTINS	-2,43
CORT. AMORI	-2,49
MOTA ENGIL	-2,72
BCP	-3,41



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	7.980,23	-0,50%	25,14%	8.020,36	6.194,45
CAC40	7.969,69	0,40%	7,98%	8.257,88	6.763,76
ESTX 50 PR	5.488,23	0,48%	12,10%	5.568,19	4.540,22
XTRA DAX	24.363,09	0,29%	22,37%	24.639,10	18.208,84
S&P 500	6.478,42	1,70%	10,15%	6.481,34	4.835,04
IBEX 35	15.411,00	0,70%	32,91%	15.357,60	11.107,40
NIKKEI 225	42.633,29	0,05%	6,86%	43.876,42	30.792,74

