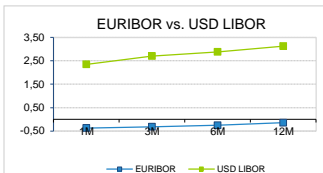


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

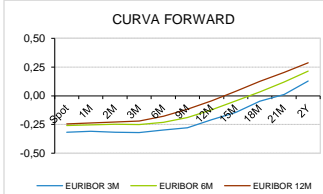
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	2,3493	1	5	0,7356	-0,7872
3M	-0,3160	0	0	3M	2,7060	0	19	0,8918	-0,7414
6M	-0,2560	0	0	6M	2,8844	-1	11	1,0035	-0,6680
12M	-0,1460	0	0	12M	3,1308	0	7	1,1404	-0,5326

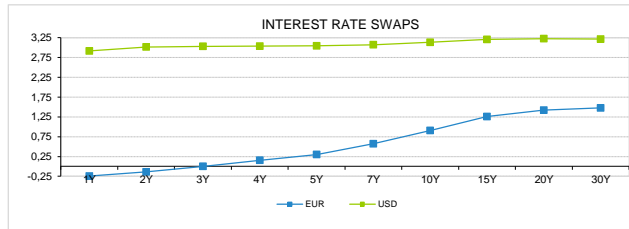


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2440	0	0	-0,0436	0,6090	1,1520
2Y	-0,1410	0	-2	0,1226	0,7525	1,2620
3Y	0,0030	0	-3	0,2832	0,8860	1,3645
4Y	0,1560	0	-4	0,4345	1,0060	1,4550
5Y	0,3020	-1	-4	0,5765	1,1170	1,5380
7Y	0,5730	-1	-5	0,8265	1,3055	1,6645
10Y	0,9070	0	-4	1,1220	1,5074	1,7830
15Y	1,2600	0	-4	1,4086	1,6684	1,8425
20Y	1,4190	0	-3	1,5243	1,7047	1,8150
30Y	1,4770	1	-3	1,5473	1,6629	1,7297

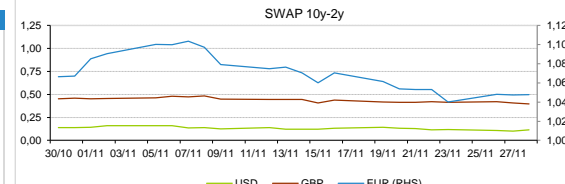
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



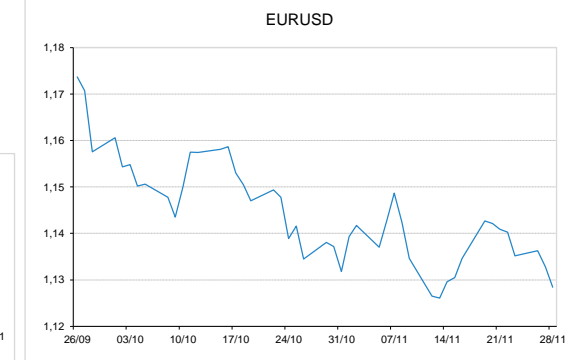
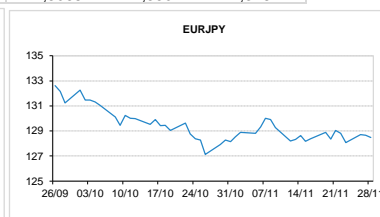
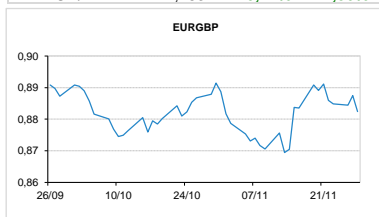
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9150	2	2	3,0992	2,9750	3,0825
2Y	3,0180	3	3	3,0160	2,9925	3,0860
3Y	3,0350	3	1	3,0030	3,0160	3,1420
4Y	3,0380	3	1	3,0215	3,0340	3,1480
5Y	3,0440	3	1	3,0331	3,0660	3,2030
7Y	3,0730	3	2	3,0702	3,1436	3,2446
10Y	3,1350	3	2	3,1185	3,1992	3,2722
15Y	3,2060	3	3	3,1949	3,2336	3,2745
20Y	3,2260	3	3	3,2082	3,2317	3,2556
30Y	3,2140	3	4	3,1893	3,1977	3,2064



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,24	0,03	-17,42	OT 2Y	-0,200	0,00	-6,30
JETFUEL	608,25	-15,00	-148,00	OT 5Y	0,646	-0,02	-4,50
DIESEL	576,50	-8,50	-142,00	OT 10Y	1,871	-0,01	-0,30
COBRE	6.111,00	-67,50	-38,50	BUND 10Y	-0,070	0,67	-4,40
ZINCO	2.479,00	-53,00	-196,00	SCHATZ 2Y	0,011	0,00	0,00
OURO	1.224,94	9,94	-8,19	T-NOTE 10Y	3,676	-0,51	-3,80
TRIGO	510,75	4,25	-13,50	T-NOTE 2Y	3,141	-3,14	-2,80
LICENÇA C02	19,25	-0,35	0,97	GILT 10Y	1,489	-1,73	-3,90


CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1284	-0,39%	-0,85%	1,1376	1,1469	1,1663
EUR/GBP	0,88245	0,57%	0,62%	0,8855	0,8887	0,8954
EUR/JPY	128,47	0,15%	-0,43%	128,47	128,47	128,47
EUR/CHF	1,1293	-0,13%	0,90%	1,1280	1,1269	1,1245
EUR/BRL	4,3602	0,41%	-2,98%	4,4233	4,4898	4,6412
EUR/PLN	4,2837	0,24%	1,06%	4,3068	4,3307	4,3781

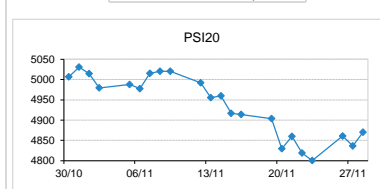

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1284	0,8825	128,47	1,1293	10,2686	7,4624	1,5067	1,55361	4,3602	9,7110
USD	0,8868	-	0,7842	114	1,0004	9,1078	6,6173	1,3357	1,3842	3,8776	8,6174

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	6,470	-0,92	25,12
BCP	0,245	1,66	-9,96
CORT. AMORIM	9,290	-0,21	-9,81
CTT	3,458	1,71	-1,40
EDP	3,058	-0,39	6,00
EDP R	7,610	0,00	9,23
GALP	14,285	-0,23	-6,79
IBERSOL	8,120	0,85	-19,80
J MARTINS	10,600	0,57	-34,55
MOTA ENGIL	1,662	-8,28	-54,63
NAVIGATOR	3,768	4,55	-10,71
NOS	5,250	1,16	-4,21
NOVABASE	2,400	0,84	-21,29
PHAROL	0,195	11,54	-21,92
REN	2,414	2,12	-2,62
SEMAPA	14,200	2,45	-20,20
SONAE CAP.	0,750	0,40	-15,45
SONAE SGPS	0,843	-0,24	-25,13

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	11,54
NAVIGATOR	4,55
SEMAPA	2,45
REN	2,12
CTT	1,71
SONAE SGPS	-0,24
EDP	-0,39
GALP	-0,83
ALTRI	-0,92
MOTA ENGIL	-8,28



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.870,14	0,70%	-9,62%	5.801,45	4.783,34
CAC40	4.983,24	0,00%	-6,20%	5.657,44	4.894,30
ESTX 50 PR	3.168,29	0,06%	-9,58%	3.687,22	3.090,85
XTRA DAX	11.298,88	-0,09%	-12,53%	13.596,89	11.009,25
S&P 500	2.692,02	0,37%	0,69%	2.940,91	2.532,69
IBEX 35	9.102,70	0,19%	-9,37%	10.643,40	8.627,60
NIKKEI 225	22.177,02	1,02%	-2,58%	24.448,07	20.347,49

