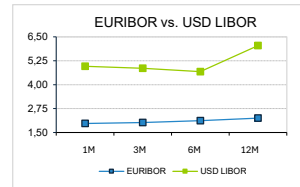


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

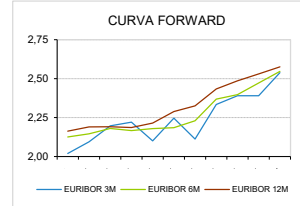
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9710	1	6	1M	4,9602	0	-35	3,7313	-0,0700
3M	2,0190	-1	-7	3M	4,8537	0	-42	3,7061	0,0120
6M	2,1160	0	-5	6M	4,6821	-1	-45	3,6325	0,0550
12M	2,2510	0	-2	12M	6,0414	8	31	3,5278	0,1700

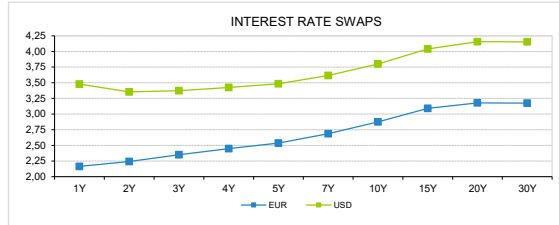


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1640	1	-4	2,3243	2,7586	3,0360
2Y	2,2423	1	-5	2,4485	2,8310	3,1017
3Y	2,3505	1	-6	2,5480	2,8980	3,1650
4Y	2,4488	1	-5	2,6340	2,9636	3,2190
5Y	2,5353	1	-5	2,7108	3,0264	3,2693
7Y	2,6861	0	-4	2,8490	3,1350	3,3560
10Y	2,8760	0	-3	3,0200	3,2650	3,4402
15Y	3,0920	-1	-2	3,1986	3,3666	3,4698
20Y	3,1785	-2	-1	3,2555	3,3697	3,4311
30Y	3,1750	-3	-2	3,2243	3,2938	3,3241

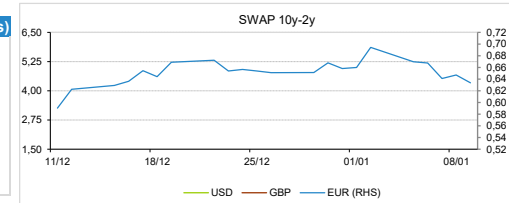
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,4782	3	-7	3,2270	3,5880	3,9240
2Y	3,3539	3	-5	3,3250	3,6660	4,0030
3Y	3,3738	3	-2	3,4090	3,7490	4,0640
4Y	3,4237	2	0	3,4880	3,8290	4,1230
5Y	3,4823	2	1	3,5690	3,8960	4,1890
7Y	3,6153	2	3	3,7160	4,0250	4,3060
10Y	3,8006	1	4	3,9070	4,1940	4,4220
15Y	4,0414	0	4	4,1270	4,3320	4,4930
20Y	4,1559	-1	5	4,2140	4,3590	4,4660
30Y	4,1538	-1	6	4,1840	4,2650	4,3100

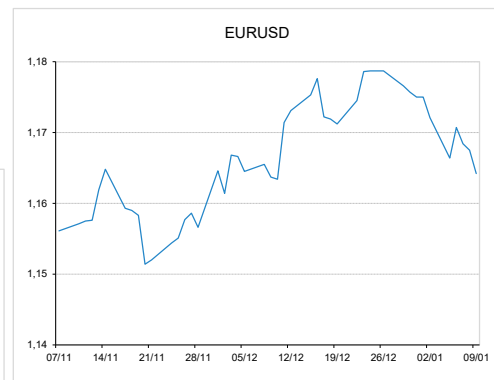
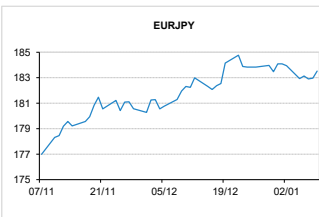
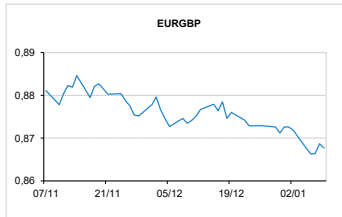


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,66	1,67	2,01	OT 2Y	2,054	0,02	-10,60
JETFUEL	680,25	-4,50	-50,50	OT 5Y	2,450	0,00	-9,10
DIESEL	620,00	9,25	-53,25	OT 10Y	3,106	-0,01	-7,30
COBRE	12.702,00	-179,00	1.085,00	BUND 10Y	2,766	-0,60	-4,90
ZINCO	3.099,62	-31,79	-52,66	SCHATZ 2Y	2,463	0,49	-7,50
OURO	4.506,16	42,62	303,05	T-NOTE 10Y	4,464	-0,36	-0,70
TRIGO	518,00	0,00	-16,50	T-NOTE 2Y	3,758	2,99	-1,80
LICENÇA C02	89,56	1,37	4,44	GILT 10Y	4,960	-6,46	-19,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1642	-0,28%	0,04%	1,1691	1,1738	1,1819
EUR/GBP	0,8677	0,12%	0,67%	0,8715	0,8750	0,8816
EUR/JPY	183,52	-0,30%	-0,85%	183,51	183,51	183,50
EUR/CHF	0,9321	-0,04%	0,59%	0,9271	0,9222	0,9124
EUR/BRL	6,2283	0,74%	1,53%	6,3924	6,5553	6,8646
EUR/PLN	4,2122	-0,04%	0,36%	4,2315	4,2488	4,2837



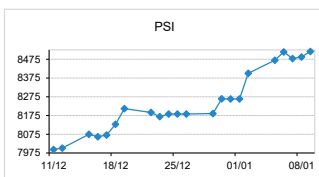
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1642	0,8677	183,52	0,9321	10,7144	7,4723	1,6165	1,74087	6,2283	11,7486
USD	0,8593	-	0,7455	157,91	0,8012	9,2132	6,4208	1,3891	1,4968	5,3547	10,0983

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,580	2,58	1,67
BCP	0,882	-0,32	-1,63
CORT. AMORIM	6,870	0,44	3,63
CTT	7,390	-1,86	-0,81
EDP	4,093	0,69	4,27
EDP R	12,640	-0,24	5,15
GALP	15,455	3,58	5,67
IBERSOL	9,960	0,61	0,61
J MARTINS	21,060	0,48	3,95
MOTA ENGIL	5,065	-1,75	2,26
NAVIGATOR	3,260	0,87	3,95
NOS	4,140	0,73	3,11
REN	3,370	0,00	4,51
SEMAPA	21,550	1,17	3,11
SONAE SGPS	1,666	-0,60	3,35
TEIX. DUARTE	0,636	-1,54	0,31

MAIORES GANHOS/PERDAS	
Título	Variação %
GALP	3,58
ALTRI	2,58
SEMAPA	1,17
NAVIGATOR	0,87
NOS	0,73
BCP	-0,32
SONAE SGP	-0,60
TEIX. DUART	-1,54
MOTA ENGIL	-1,75
CTT	-1,86



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	8.520,34	0,35%	3,06%	8.576,39	6.194,45
CAC40	8.362,09	1,33%	2,49%	8.314,23	6.763,76
ESTX 50 PR	5.997,47	1,55%	3,53%	5.943,21	4.540,22
XTRA DAX	25.261,64	0,51%	3,13%	25.217,52	18.489,91
S&P 500	6.953,65	0,45%	1,56%	6.965,69	4.835,04
IBEX 35	17.649,00	-0,02%	1,98%	17.739,60	11.583,00
NIKKEI 225	51.939,89	1,61%	3,18%	52.636,87	30.792,74

