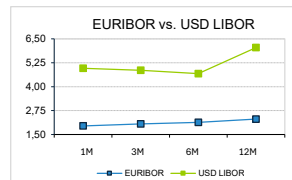


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

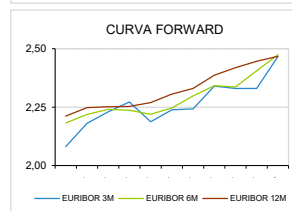
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9480	2	0	1M	4,9602	0	-35	3,7035	-0,0200
3M	2,0560	2	2	3M	4,8537	0	-42	3,6723	-0,0200
6M	2,1350	2	-4	6M	4,6821	-1	-45	3,6443	0,0600
12M	2,3070	8	7	12M	6,0414	8	31	3,6107	0,1450

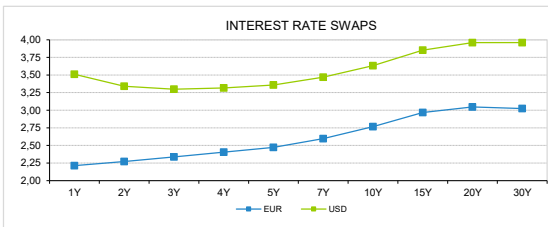


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2130	-1	3	2,3310	2,6220	2,8785
2Y	2,2708	-3	3	2,4000	2,6860	2,9397
3Y	2,3360	-3	0	2,4720	2,7480	2,9980
4Y	2,4050	-3	-3	2,5400	2,8094	3,0530
5Y	2,4717	-2	-5	2,6058	2,8690	3,1040
7Y	2,5967	-1	-8	2,7260	2,9750	3,1870
10Y	2,7663	-1	-11	2,8855	3,1030	3,2729
15Y	2,9665	0	-13	3,0570	3,2048	3,3030
20Y	3,0465	1	-15	3,1072	3,2027	3,2560
30Y	3,0235	2	-17	3,0580	3,1070	3,1270

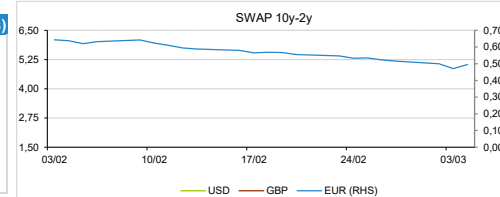
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5113	1	2	3,1570	3,3800	3,7120
2Y	3,3400	1	-5	3,1820	3,4570	3,7790
3Y	3,2986	1	-12	3,2460	3,5400	3,8460
4Y	3,3170	1	-16	3,3160	3,6120	3,9020
5Y	3,3587	1	-19	3,3890	3,6820	3,9550
7Y	3,4702	1	-22	3,5270	3,7990	4,0600
10Y	3,6320	1	-24	3,6995	3,9570	4,1740
15Y	3,8527	1	-25	3,9070	4,0920	4,2450
20Y	3,9593	0	-26	3,9910	4,1220	4,2240
30Y	3,9604	0	-26	3,9670	4,0380	4,0820

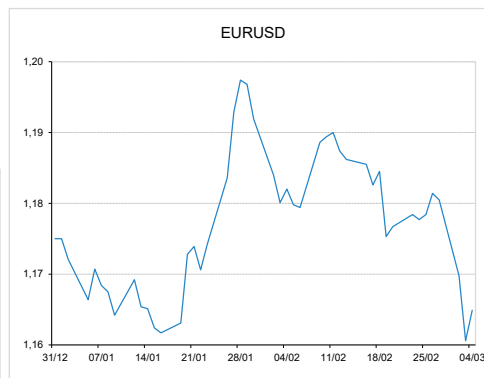
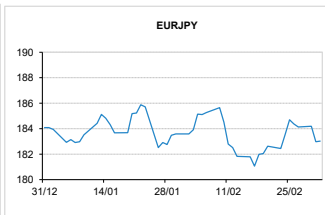
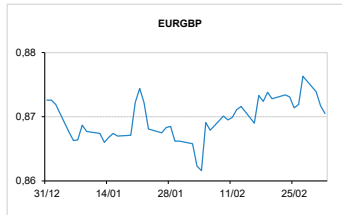


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	80,83	-0,57	12,08	OT 2Y	2,171	-0,04	3,20
JETFUEL	1,222,25	226,00	463,75	OT 5Y	2,557	-0,02	-6,40
DIESEL	1,014,75	128,00	321,25	OT 10Y	3,122	-0,02	-9,60
COBRE	12,964,50	-153,00	-523,00	BUND 10Y	2,636	-3,04	-12,80
ZINCO	3,259,33	-47,07	-70,10	SCHATZ 2Y	2,476	-4,20	2,50
OURO	5,151,09	71,64	252,84	T-NOTE 10Y	4,393	1,45	-17,20
TRIGO	566,00	-8,00	29,75	T-NOTE 2Y	3,732	2,39	-4,60
LICENÇA C02	70,42	-2,91	-12,50	GILT 10Y	4,998	-10,15	-18,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1649	0,37%	-1,45%	1,1701	1,1748	1,1828
EUR/GBP	0,8705	0,14%	-1,02%	0,8743	0,8777	0,8841
EUR/JPY	183,02	-0,02%	1,16%	183,01	183,01	183,00
EUR/CHF	0,9076	0,07%	1,11%	0,9025	0,8974	0,8877
EUR/BRL	6,0632	1,01%	2,12%	6,2195	6,3765	6,6522
EUR/PLN	4,2679	0,52%	-1,12%	4,2873	4,3055	4,3405



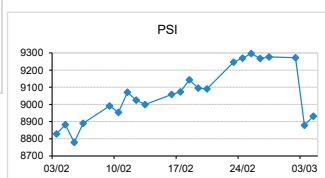
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1649	0,8705	183,02	0,9076	10,6588	7,4715	1,5900	1,64548	6,0632	11,2096
USD	0,8593	-	0,7483	157,16	0,7800	9,1801	6,4205	1,3662	1,4147	5,2005	9,6444

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,585	-0,11	1,89
BCP	0,845	2,85	-5,71
CORT. AMORIM	6,400	-0,93	-3,18
CTT	6,800	0,00	-8,48
EDP	4,258	0,09	8,76
EDP R	12,730	1,27	5,73
GALP	18,730	-3,63	28,02
IBERSOL	10,850	1,40	9,60
J MARTINS	21,360	-0,09	5,43
MOTA ENGIL	4,724	2,03	-4,53
NAVIGATOR	3,286	-1,02	4,65
NOS	5,380	7,60	34,00
REN	3,705	0,14	15,24
SEMAPA	22,050	0,00	5,50
SONAE SGPS	1,926	0,94	19,48
TEIX. DUARTE	0,483	1,47	-24,06

MAIORES GANHOS/PERDAS	
Título	Varição %
NOS	7,60
BCP	2,85
MOTA ENGIL	2,03
TEIX. DUARTE	1,47
IBERSOL	1,40
J MARTINS	-0,09
ALTRI	-0,11
CORT. AMORIM	-0,93
NAVIGATOR	-1,02
GALP	-3,63



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	8.931,27	0,59%	8,08%	9.329,12	6.194,45
CAC40	8.167,73	0,79%	0,22%	8.642,23	6.763,76
ESTX 50 PR	5.870,92	1,72%	1,37%	6.199,78	4.540,22
XTRA DAX	24.205,36	1,74%	-1,16%	25.507,79	18.489,91
S&P 500	6.864,31	0,77%	0,34%	7.002,28	4.835,04
IBEX 35	17.487,00	2,49%	1,04%	18.573,80	11.583,00
NIKKEI 225	54.245,54	-3,61%	7,76%	59.332,43	30.792,74

