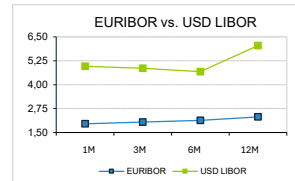


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

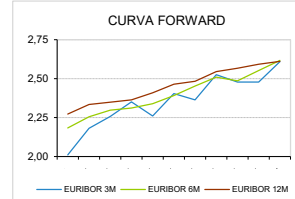
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	1,9550	1	0	1M	4,9602	0	-35	3,6985	-0,0850
3M	2,0460	-1	3	3M	4,8537	0	-42	3,6647	-0,0313
6M	2,1360	0	-4	6M	4,6821	-1	-45	3,6285	0,0500
12M	2,3160	1	9	12M	6,0414	8	31	3,6021	0,1575

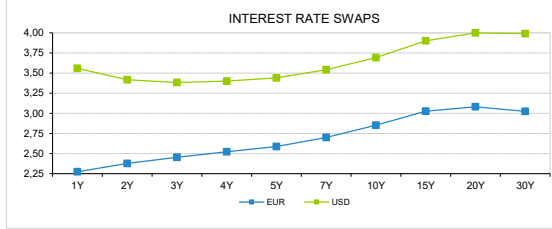


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2731	6	9	2,4832	2,7389	2,9605
2Y	2,3764	10	14	2,5461	2,7951	3,0120
3Y	2,4531	11	12	2,6090	2,8480	3,0650
4Y	2,5226	11	9	2,6680	2,9010	3,1160
5Y	2,5860	11	7	2,7228	2,9528	3,1594
7Y	2,6993	9	3	2,8290	3,0480	3,2320
10Y	2,8528	8	-1	2,9683	3,1550	3,3004
15Y	3,0268	6	-6	3,1098	3,2284	3,2999
20Y	3,0805	3	-10	3,1337	3,2030	3,2359
30Y	3,0237	0	-15	3,0530	3,0830	3,0840

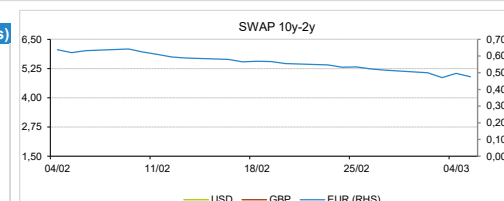
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,15
EUA	3,75
Reino Unido	3,75
Japão	0,75
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	15,00
Austrália	3,85
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,5575	4	13	3,2770	3,4610	3,7690
2Y	3,4165	7	9	3,2950	3,5430	3,8420
3Y	3,3823	8	3	3,3490	3,6150	3,8920
4Y	3,4004	8	-1	3,4150	3,6870	3,9450
5Y	3,4392	7	-4	3,4800	3,7440	4,0050
7Y	3,5410	7	-8	3,6040	3,8600	4,1140
10Y	3,6919	6	-12	3,7720	4,0130	4,2150
15Y	3,8993	4	-15	3,9650	4,1360	4,2780
20Y	3,9990	4	-16	4,0410	4,1610	4,2560
30Y	3,9899	3	-17	4,0130	4,0760	4,1150

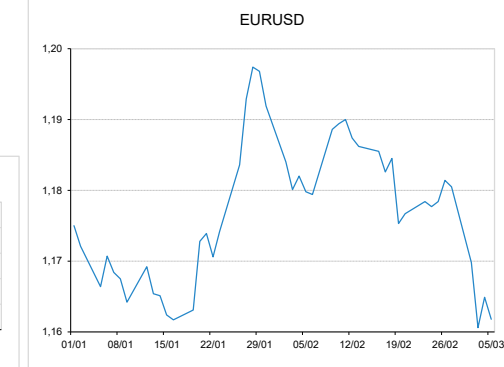
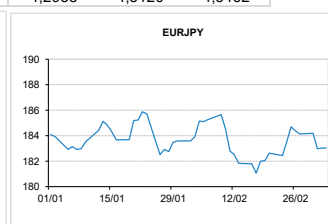
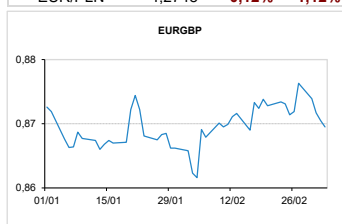


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,44	3,04	17,46	OT 2Y	2,292	0,12	14,70
JETFUEL	1,268,75	46,50	506,25	OT 5Y	2,668	0,11	3,50
DIESEL	1,009,75	-5,00	314,50	OT 10Y	3,229	0,10	-1,20
COBRE	13,027,50	102,50	13,00	BUND 10Y	2,839	10,45	-5,20
ZINCO	3,317,86	58,53	16,34	SCHATZ 2Y	2,617	11,13	12,10
OURO	5,077,32	-63,98	207,92	T-NOTE 2Y	4,459	5,63	-10,60
TRIGO	580,25	12,00	36,25	T-NOTE 10Y	3,814	5,98	2,80
LICENÇA C02	70,61	-0,15	-7,59	GILT 10Y	5,139	13,96	-4,60



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1618	-0,27%	-1,53%	1,1668	1,1715	1,1792
EUR/GBP	0,8695	0,12%	-0,05%	0,8732	0,8767	0,8831
EUR/JPY	183,03	-0,01%	1,14%	183,02	183,02	183,01
EUR/CHF	0,9058	0,09%	1,16%	0,9008	0,8957	0,8857
EUR/BRL	6,0957	-0,11%	1,88%	6,2516	6,4088	6,6862
EUR/PLN	4,2748	-0,12%	-1,12%	4,2938	4,3120	4,3462



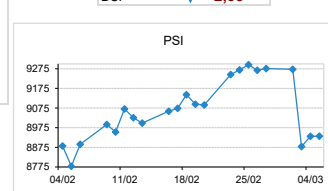
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1618	0,8695	183,03	0,9058	10,7029	7,4713	1,5861	1,65389	6,0957	11,2207
USD	0,8636	-	0,7508	157,61	0,7819	9,2397	6,4519	1,3685	1,4263	5,2567	9,6805

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,615	0,65	2,56
BCP	0,824	-2,53	-8,10
CORT. AMORIM	6,360	-0,63	-3,78
CTT	6,770	-0,44	-8,88
EDP	4,277	0,45	9,25
EDP R	12,860	1,02	6,81
GALP	19,155	2,27	30,93
IBERSOL	11,100	2,30	12,12
J MARTINS	21,300	-0,28	5,13
MOTA ENGIL	4,616	-2,29	-6,71
NAVIGATOR	3,322	1,10	5,80
NOS	5,470	1,67	36,24
REN	3,690	-0,40	14,77
SEMAPA	21,850	-0,91	4,55
SONAE SGPS	1,906	-1,04	18,24
TEIX. DUARTE	0,474	-1,86	-25,47

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	2,30
GALP	2,27
NOS	1,67
NAVIGATOR	1,10
EDP R	1,02
SEMAPA	-0,91
SONAE SGP	-1,04
TEIX. DUART	-1,86
MOTA ENGIL	-2,29
BCP	-2,53



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	8.932,42	0,01%	8,09%	9.329,12	6.194,45
CAC40	8.045,80	-1,49%	-1,27%	8.642,23	6.763,76
ESTX 50 PR	5.782,89	-1,50%	-0,15%	6.199,78	4.540,22
XTRA DAX	23.815,75	-1,61%	-2,75%	25.507,79	18.489,91
S&P 500	6.814,40	-0,78%	-0,44%	7.002,28	4.835,04
IBEX 35	17.245,20	-1,38%	-0,36%	18.573,80	11.583,00
NIKKEI 225	55.278,06	1,90%	9,81%	59.332,43	30.792,74

