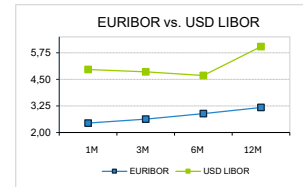


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

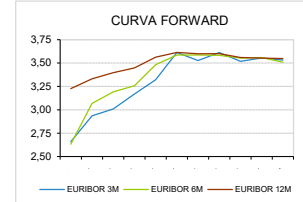
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4440	1	6	1M	4,9602	0	-35	3,7888	-0,0650
3M	2,6320	0	-2	3M	4,8537	0	-42	3,9543	-0,0275
6M	2,8920	-2	7	6M	4,6821	-1	-45	4,1476	0,1400
12M	3,1770	-1	2	12M	6,0414	8	31	4,4778	0,3700

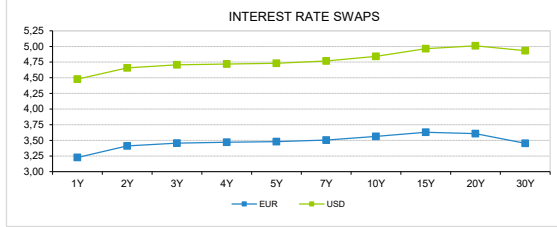


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	3,2260	1	-8	3,6000	3,5254
2Y	3,4104	1	-8	3,5750	3,5198
3Y	3,4540	0	-7	3,5590	3,5310
4Y	3,4705	0	-4	3,5470	3,5503
5Y	3,4789	0	-1	3,5502	3,5720
7Y	3,5055	0	1	3,5730	3,6190
10Y	3,5630	-1	2	3,6264	3,6743
15Y	3,6290	-2	4	3,6670	3,6714
20Y	3,6070	-2	3	3,6220	3,5918
30Y	3,4520	-3	4	3,4484	3,3963

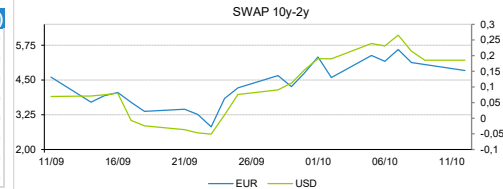
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,4780	2	29	4,8280	4,7740	4,8510
2Y	4,6568	2	36	4,8170	4,7860	4,8820
3Y	4,7073	2	39	4,8030	4,8070	4,9120
4Y	4,7195	1	39	4,8020	4,8320	4,9420
5Y	4,7303	1	39	4,8110	4,8580	4,9820
7Y	4,7687	0	39	4,8450	4,9190	5,0510
10Y	4,8423	-1	39	4,9180	5,0110	5,1250
15Y	4,9638	-1	37	5,0210	5,0880	5,1540
20Y	5,0105	-2	35	5,0470	5,0720	5,0970
30Y	4,9326	-2	33	4,9460	4,9300	4,9110

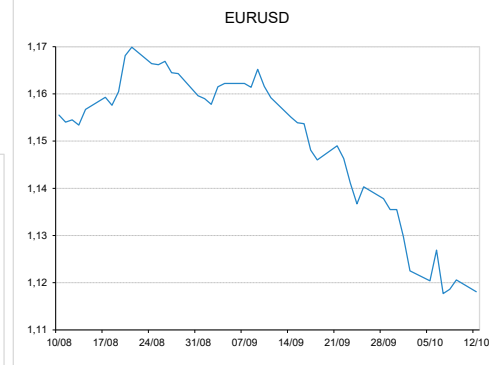
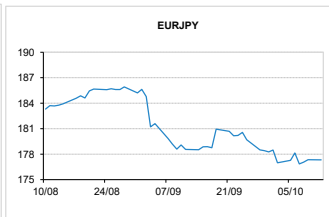
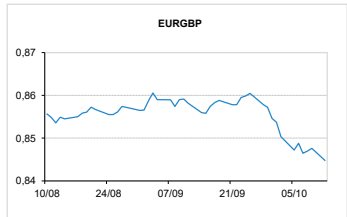


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	106,54	1,82	6,76	OT 2Y	3,264	0,02	3,10
JETFUEL	1,631,25	-54,75	117,50	OT 5Y	3,535	0,00	7,40
DIESEL	1,491,50	-10,25	30,25	OT 10Y	3,968	0,00	8,90
COBRE	14.550,00	231,00	-227,50	BUND 10Y	3,480	-1,49	-4,40
ZINCO	3,877,75	99,61	-233,82	SCHATZ 2Y	3,446	1,78	-12,50
OURO	4,167,64	-26,33	-131,20	T-NOTE 10Y	5,405	0,60	22,80
TRIGO	670,00	-1,00	-55,25	T-NOTE 2Y	5,042	1,85	22,50
LICENÇA C02	87,90	0,96	2,38	GILT 10Y	6,184	-3,32	5,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1181	-0,22%	-3,20%	1,1225	1,1268	1,1359
EUR/GBP	0,84478	0,34%	1,33%	0,84784	0,85104	0,85804
EUR/JPY	177,330	0,01%	0,67%	177,324	177,317	177,305
EUR/CHF	0,9313	-0,14%	1,36%	0,9248	0,9182	0,9049
EUR/BRL	5,5859	0,81%	6,40%	5,7039	5,8199	6,0384
EUR/PLN	4,3852	0,10%	-1,00%	4,4001	4,4154	4,4518



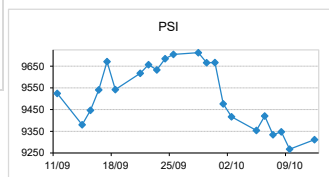
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1181	0,8448	177,33	0,9313	11,2112	7,4753	1,5932	1,60338	5,5859	10,6881
USD	0,8950	-	0,7564	158,689	0,8343	10,0229	6,6904	1,4273	1,4363	4,9873	9,5635

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,265	1,07	-5,22
BCP	1,119	1,91	24,80
CORT. AMORIM	6,670	0,45	0,91
CTT	5,545	-3,31	-25,37
EDP	4,864	1,35	24,24
EDP R	12,460	1,14	3,49
GALP	22,360	-0,67	52,84
IBERSOL	9,940	0,91	0,40
J MARTINS	17,120	-0,06	-15,50
MOTA ENGIL	4,686	0,77	-5,30
NAVIGATOR	3,046	-0,39	-2,99
NOS	5,180	-0,19	31,55
REN	3,555	0,57	10,58
SEMAPA	19,080	-0,31	-8,71
SONAE SGPS	2,050	0,00	27,17
TEIX. DUARTE	0,447	0,56	-29,80

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	1,91
EDP	1,35
EDP R	1,14
ALTRI	1,07
IBERSOL	0,91
NOS	-0,19
SEMAPA	-0,31
NAVIGATOR	-0,39
GALP	-0,67
CTT	-3,31



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.311,49	0,47%	12,68%	9.759,12	7.975,15
CAC40	7.832,88	0,38%	-3,89%	8.755,03	7.505,27
ESTX 50 PR	6.201,21	0,45%	7,08%	6.577,20	5.376,81
XTRA DAX	25.277,68	0,76%	3,21%	26.618,74	21.863,81
S&P 500	7.811,82	-0,01%	14,10%	7.844,52	6.316,91
IBEX 35	19.285,80	1,33%	11,43%	20.356,50	15.409,30
NIKKEI 225	69.030,92	-0,02%	37,13%	72.831,73	46.544,05

