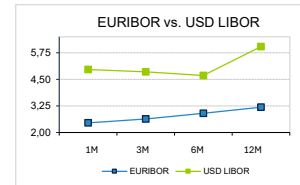


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

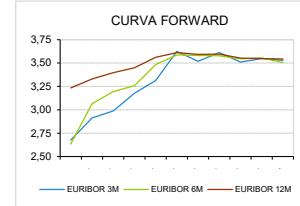
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4530	1	7	1M	4,9602	0	-35	3,7969	-0,0650
3M	2,6340	0	-1	3M	4,8537	0	-42	3,9617	-0,0462
6M	2,9050	1	9	6M	4,6821	-1	-45	4,1584	0,1400
12M	3,1910	1	3	12M	6,0414	8	31	4,4900	0,3700

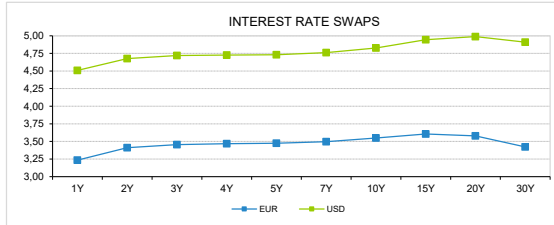


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2345	1	-7	3,5940	3,5116	3,5315
2Y	3,4120	1	-8	3,5698	3,5069	3,5531
3Y	3,4548	0	-7	3,5480	3,5110	3,5794
4Y	3,4689	0	-4	3,5340	3,5270	3,6160
5Y	3,4750	0	-1	3,5377	3,5510	3,6303
7Y	3,4963	-1	0	3,5560	3,5910	3,6800
10Y	3,5480	-1	0	3,6023	3,6420	3,6873
15Y	3,6060	-2	1	3,6368	3,6350	3,6261
20Y	3,5800	-3	1	3,5890	3,5546	3,5150
30Y	3,4220	-3	1	3,4190	3,3574	3,3030

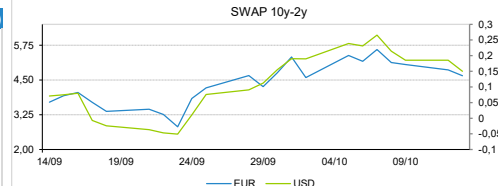
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,5086	3	15	4,8510	4,7420	4,8190
2Y	4,6773	2	19	4,8290	4,7480	4,8490
3Y	4,7195	1	22	4,8020	4,7700	4,8810
4Y	4,7256	1	23	4,7910	4,7960	4,9110
5Y	4,7315	0	24	4,7960	4,8240	4,9480
7Y	4,7615	-1	26	4,8260	4,8840	5,0170
10Y	4,8275	-1	27	4,8950	4,9760	5,0930
15Y	4,9445	-2	29	4,9970	5,0550	5,1230
20Y	4,9890	-2	29	5,0220	5,0400	5,0660
30Y	4,9106	-2	28	4,9210	4,9000	4,8830

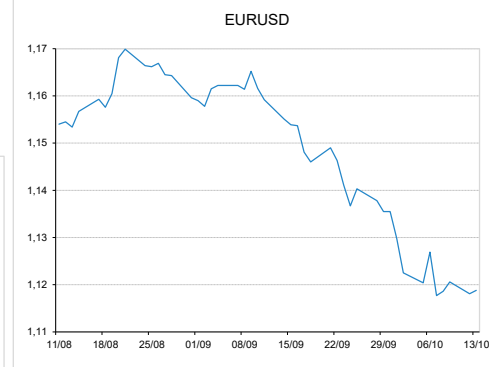
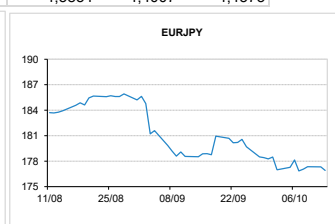
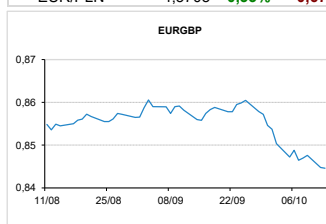


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	106,11	-0,54	6,33	OT 2Y	3,247	-0,02	5,20
JETFUEL	1,616,50	-14,75	32,25	OT 5Y	3,522	-0,02	9,10
DIESEL	1,449,50	-42,00	-82,50	OT 10Y	3,949	-0,02	8,60
COBRE	14.621,50	78,50	378,50	BUND 10Y	3,471	-1,07	-6,20
ZINCO	3,817,30	-60,45	-130,08	SCHATZ 2Y	3,456	0,76	-9,70
OURO	4.159,34	-12,31	-139,50	T-NOTE 10Y	5,392	-1,19	18,40
TRIGO	676,50	4,25	-48,75	T-NOTE 2Y	5,042	0,00	13,90
LICENÇA C02	88,01	-0,33	2,49	GILT 10Y	6,197	0,45	7,80



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1188	0,06%	-3,14%	1,1232	1,1276	1,1366
EUR/GBP	0,8446	0,02%	1,35%	0,84767	0,85087	0,85789
EUR/JPY	176,910	0,24%	0,91%	176,904	176,897	176,885
EUR/CHF	0,9321	-0,11%	1,28%	0,9255	0,9189	0,9054
EUR/BRL	5,5938	-0,13%	6,35%	5,7128	5,8289	6,0523
EUR/PLN	4,3703	0,33%	-0,67%	4,3854	4,4007	4,4373



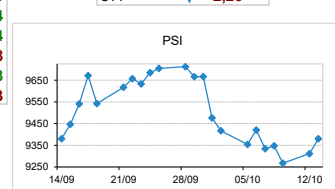
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1188	0,8446	176,91	0,9321	11,1658	7,4751	1,5910	1,60313	5,5938	10,6595
USD	0,8934	-	0,7548	158,36	0,8327	9,9779	6,6782	1,4216	1,4319	5,0101	9,5305

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,345	1,88	-3,44
BCP	1,124	0,49	25,42
CORT. AMORIM	6,680	0,15	1,06
CTT	5,420	-2,25	-27,05
EDP	4,907	0,88	25,34
EDP R	12,570	0,88	4,40
GALP	22,580	0,98	54,34
IBERSOL	9,940	0,00	0,40
J MARTINS	17,400	1,64	-14,12
MOTA ENGIL	4,740	1,15	-4,20
NAVIGATOR	3,074	0,92	-2,10
NOS	5,235	1,06	32,94
REN	3,570	0,42	11,04
SEMAPA	19,400	1,68	-7,18
SONAE SGPS	2,055	0,24	27,48
TEIX. DUARTE	0,445	-0,34	-30,03

MAIORES GANHOS/PERDAS	
Título	Varição %
ALTRI	1,88
SEMAPA	1,68
J MARTINS	1,64
MOTA ENGIL	1,15
NOS	1,06
TEIX. DUARTE	-0,34
CTT	-2,25



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.379,79	0,73%	13,51%	9.759,12	7.975,15
CAC40	7.827,63	-0,07%	-3,95%	8.755,03	7.505,27
ESTX 50 PR	6.167,01	-0,55%	6,49%	6.577,20	5.376,81
XTRA DAX	25.259,90	-0,07%	3,14%	26.618,74	21.863,81
S&P 500	7.788,94	-0,25%	13,77%	7.844,52	6.316,91
IBEX 35	19.210,70	-0,39%	10,99%	20.356,50	15.409,30
NIKKEI 225	67.777,52	-1,82%	34,64%	72.831,73	46.544,05

