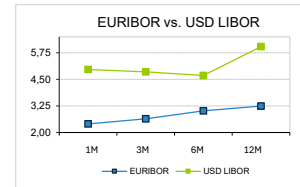


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

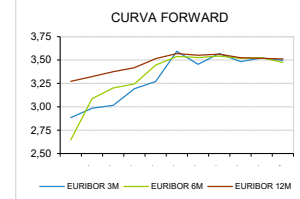
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4040	-1	-7	1M	4,9602	0	-35	3,8533	-0,1500
3M	2,6460	0	3	3M	4,8537	0	-42	3,9956	-0,0625
6M	3,0170	2	4	6M	4,6821	-1	-45	4,1925	0,1100
12M	3,2450	1	-10	12M	6,0414	8	31	4,5331	0,3300

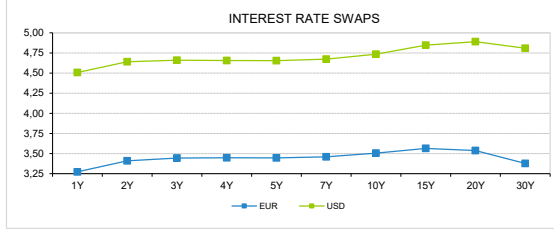


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2728	0	-4	3,5513	3,4619	3,4740
2Y	3,4101	-1	-5	3,5326	3,4490	3,4980
3Y	3,4430	-2	-3	3,5090	3,4590	3,5260
4Y	3,4471	-3	-1	3,4910	3,4720	3,5500
5Y	3,4449	-4	-1	3,4890	3,4930	3,5761
7Y	3,4592	-4	1	3,5050	3,5370	3,6190
10Y	3,5055	-5	2	3,5520	3,5900	3,6392
15Y	3,5635	-6	2	3,5890	3,5859	3,5788
20Y	3,5365	-6	1	3,5413	3,5056	3,4670
30Y	3,3765	-6	-1	3,3660	3,3080	3,2480

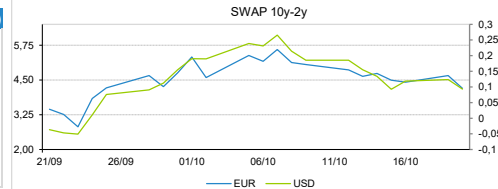
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,5067	1	2	4,7820	4,6330	4,6950
2Y	4,6407	1	3	4,7410	4,6360	4,7180
3Y	4,6603	0	5	4,7070	4,6550	4,7500
4Y	4,6552	0	8	4,6910	4,6750	4,7850
5Y	4,6540	-1	10	4,6920	4,7020	4,8270
7Y	4,6739	-2	12	4,7140	4,7660	4,9040
10Y	4,7336	-2	16	4,7870	4,8630	4,9770
15Y	4,8469	-3	18	4,8860	4,9360	5,0020
20Y	4,8899	-3	19	4,9085	4,9220	4,9460
30Y	4,8080	-4	18	4,8050	4,7800	4,7600

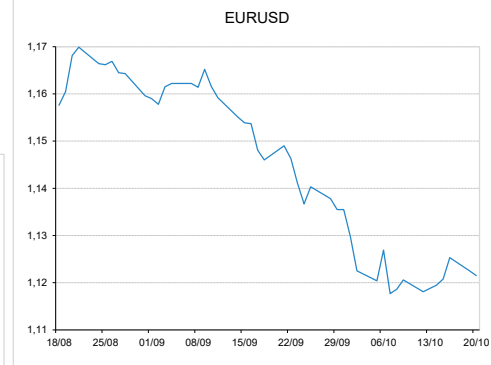
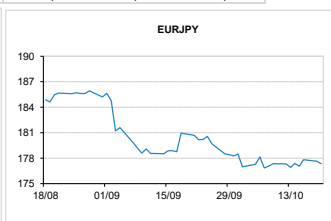
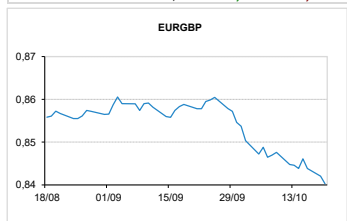


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	108,29	-1,26	9,00	OT 2Y	3,175	-0,04	-12,20
JETFUEL	1,635,75	44,50	9,50	OT 5Y	3,460	-0,03	-5,90
DIESEL	1,498,25	38,50	-53,75	OT 10Y	3,891	-0,04	-0,80
COBRE	14.372,50	-68,50	-182,50	BUND 10Y	3,402	-6,05	-14,80
ZINCO	3,728,45	22,58	-222,12	SCHATZ 2Y	3,388	-3,80	-24,90
OURO	4,131,49	-9,36	-204,56	T-NOTE 10Y	5,303	-1,38	5,90
TRIGO	644,50	-10,75	-69,75	T-NOTE 2Y	4,989	1,23	-1,20
LICENÇA C02	85,47	0,07	-1,42	GILT 10Y	6,130	-3,15	11,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1215	-0,09%	-2,39%	1,1259	1,1304	1,1397
EUR/GBP	0,84028	0,21%	2,09%	0,84338	0,84663	0,85403
EUR/JPY	177,340	0,16%	1,89%	177,334	177,327	177,315
EUR/CHF	0,9274	-0,03%	1,53%	0,9208	0,9142	0,9008
EUR/BRL	5,6261	0,31%	4,10%	5,7466	5,8608	6,0912
EUR/PLN	4,3670	0,09%	-0,48%	4,3820	4,3979	4,4355



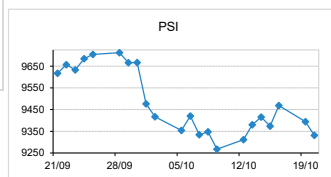
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1215	0,8403	177,34	0,9274	11,1219	7,4743	1,5776	1,60362	5,6261	10,5614
USD	0,8893	-	0,7469	157,984	0,8254	9,8824	6,6468	1,4050	1,4266	5,0128	9,4038

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,330	-0,57	-3,78
BCP	1,099	-0,68	22,57
CORT. AMORIM	6,810	-0,58	3,03
CTT	5,510	0,18	-25,84
EDP	4,699	-1,30	20,03
EDP R	11,950	-1,32	-0,75
GALP	22,320	-2,11	52,56
IBERSOL	10,440	0,97	5,45
J MARTINS	18,410	-1,29	-9,13
MOTA ENGIL	4,660	-0,30	-5,82
NAVIGATOR	3,064	-0,20	-2,42
NOS	5,275	0,86	33,96
REN	3,550	0,28	10,42
SEMAPA	19,620	-1,41	-6,12
SONAE SGPS	2,150	1,18	33,37
TEIX. DUARTE	0,444	-0,89	-30,19

MAIORES GANHOS/PERDAS	
Título	Varição %
SONAE SGPS	1,18
IBERSOL	0,97
NOS	0,86
REN	0,28
CTT	0,18
J MARTINS	-1,29
EDP	-1,30
EDP R	-1,32
SEMAPA	-1,41
GALP	-2,11



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.331,24	-0,67%	12,92%	9.759,12	7.975,15
CAC40	7.838,49	-0,38%	-3,82%	8.755,03	7.505,27
ESTX 50 PR	6.121,66	-0,38%	5,70%	6.577,20	5.376,81
XTRA DAX	25.304,42	-0,06%	3,32%	26.618,74	21.863,81
S&P 500	7.723,79	0,44%	12,84%	7.844,52	6.316,91
IBEX 35	19.092,40	0,28%	10,31%	20.356,50	15.704,70
NIKKEI 225	64.075,42	-1,30%	27,29%	72.831,73	48.235,30

