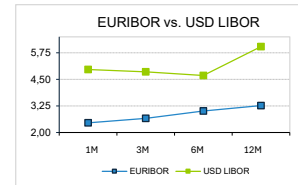


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

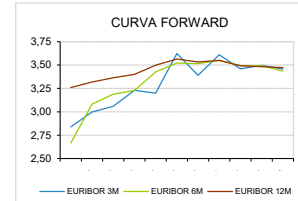
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4540	1	1	1M	4,9602	0	-35	3,8781	-0,1200
3M	2,6660	-1	4	3M	4,8537	0	-42	4,0039	-0,0764
6M	3,0120	-1	0	6M	4,6821	-1	-45	4,1924	0,0900
12M	3,2670	1	-6	12M	6,0414	8	31	4,5309	0,3050

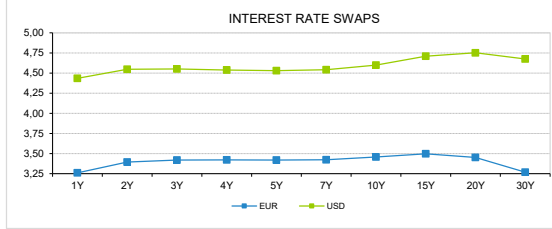


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	3,2600	0	-16	3,5320	3,4263
2Y	3,3940	1	-25	3,5040	3,4148
3Y	3,4198	0	-26	3,4780	3,4140
4Y	3,4210	0	-24	3,4610	3,4240
5Y	3,4183	0	-23	3,4521	3,4410
7Y	3,4227	-1	-19	3,4600	3,4770
10Y	3,4574	-1	-16	3,4970	3,5160
15Y	3,4964	-1	-14	3,5130	3,4910
20Y	3,4505	-1	-15	3,4476	3,3956
30Y	3,2676	-1	-15	3,2509	3,1825

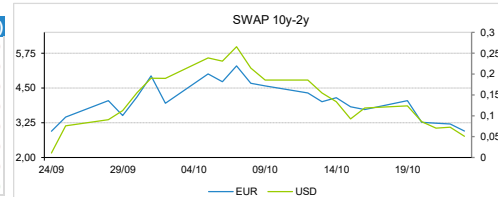
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,4344	5	-15	4,6610	4,4910	4,5540
2Y	4,5469	4	-22	4,6130	4,4920	4,5780
3Y	4,5515	4	-23	4,5740	4,5120	4,6110
4Y	4,5372	3	-21	4,5560	4,5340	4,6460
5Y	4,5294	3	-20	4,5550	4,5610	4,6840
7Y	4,5418	3	-16	4,5770	4,6230	4,7540
10Y	4,5979	2	-12	4,6450	4,7170	4,8350
15Y	4,7087	1	-8	4,7480	4,8000	4,8690
20Y	4,7521	1	-6	4,7750	4,7880	4,8140
30Y	4,6741	1	-4	4,6750	4,6500	4,6320

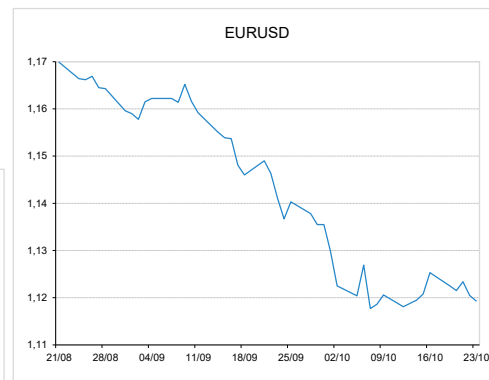
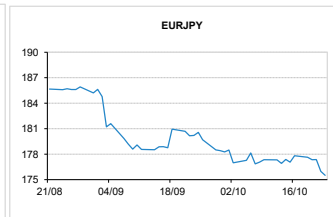
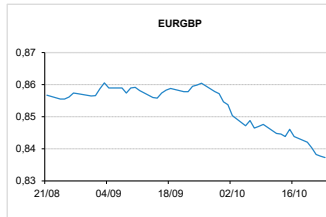


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	117,19	4,02	19,07	OT 2Y	3,172	0,00	-16,80
JETFUEL	1,637,50	12,25	102,50	OT 5Y	3,477	0,00	-10,80
DIESEL	1,480,75	6,75	17,25	OT 10Y	3,904	-0,01	-4,00
COBRE	14,098,00	-278,00	-670,50	BUND 10Y	3,356	0,63	-19,90
ZINCO	3,690,20	-86,32	-238,97	SCHATZ 2Y	3,368	2,28	-28,20
OURO	4,005,43	-17,93	-281,83	T-NOTE 10Y	5,210	3,90	-13,40
TRIGO	628,50	3,75	-80,00	T-NOTE 2Y	4,905	5,73	-21,70
LICENÇA C02	86,26	-0,21	0,25	GILT 10Y	6,046	4,01	1,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1193	-0,11%	-1,91%	1,1238	1,1281	1,1372
EUR/GBP	0,83728	0,05%	2,65%	0,84046	0,84381	0,85129
EUR/JPY	175,510	0,26%	2,67%	175,504	175,498	175,485
EUR/CHF	0,9236	-0,37%	1,70%	0,9170	0,9105	0,8973
EUR/BRL	5,6391	0,35%	4,38%	5,7608	5,8763	6,1154
EUR/PLN	4,4007	-0,55%	-0,59%	4,4159	4,4316	4,4677



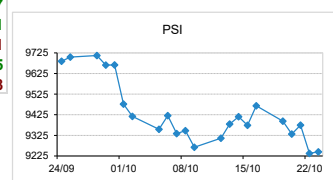
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1193	0,8373	175,51	0,9236	11,1184	7,4742	1,5670	1,59189	5,6391	10,4428
USD	0,8926	-	0,7471	156,793	0,8244	9,9267	6,6713	1,3981	1,4223	5,0431	9,3331

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,275	0,35	-5,00
BCP	1,060	-0,80	18,22
CORT. AMORIM	6,900	1,62	4,39
CTT	5,410	-1,19	-27,19
EDP	4,690	-1,05	19,80
EDP R	11,820	-0,34	-1,83
GALP	22,960	3,42	56,94
IBERSOL	10,300	1,78	4,04
J MARTINS	18,380	-0,22	-9,28
MOTA ENGIL	4,490	0,36	-9,26
NAVIGATOR	2,940	-3,16	-6,37
NOS	5,165	0,10	31,17
REN	3,540	0,14	10,11
SEMAPA	19,100	-0,52	-8,61
SONAE SGPS	2,140	0,71	32,75
TEIX. DUARTE	0,425	-0,93	-33,18

MAIORES GANHOS/PERDAS	
Título	Varição %
GALP	3,42
IBERSOL	1,78
CORT. AMORIM	1,62
SONAE SGPS	0,71
MOTA ENGIL	0,36
BCP	-0,80
TEIX. DUARTE	-0,93
EDP	-1,05
CTT	-1,19
NAVIGATOR	-3,16



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.244,62	0,07%	11,87%	9.759,12	7.975,15
CAC40	7.782,82	-0,36%	-4,50%	8.755,03	7.505,27
ESTX 50 PR	6.068,22	-0,31%	4,78%	6.577,20	5.376,81
XTRA DAX	25.181,65	-0,75%	2,82%	26.618,74	21.863,81
S&P 500	7.651,73	-0,16%	11,76%	7.844,52	6.316,91
IBEX 35	18.989,80	0,40%	9,72%	20.356,50	15.723,90
NIKKEI 225	62.693,16	-0,34%	24,54%	72.831,73	48.235,30

