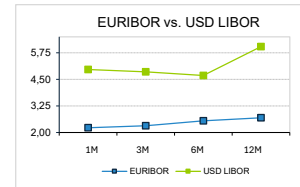


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

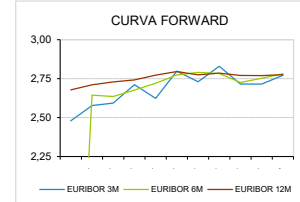
RENTA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	
1M	2,2240	2	22	1M	4,9602	0	-35	GBP
3M	2,3210	0	1	3M	4,8537	0	-42	CHF
6M	2,5470	-1	-4	6M	4,6821	-1	-45	
12M	2,6930	-2	-15	12M	6,0414	8	31	

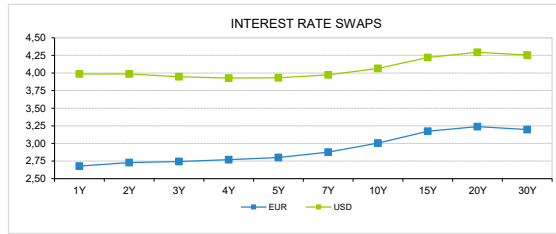


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,6785	0	-13	2,7790	2,8477
2Y	2,7280	0	-16	2,7793	2,8893
3Y	2,7441	0	-15	2,8010	2,9380
4Y	2,7690	1	-14	2,8320	2,9870
5Y	2,8001	1	-13	2,8710	3,0380
7Y	2,8773	1	-12	2,9580	3,1320
10Y	3,0043	2	-10	3,0860	3,2490
15Y	3,1720	2	-9	3,2368	3,3490
20Y	3,2390	2	-6	3,2800	3,3455
30Y	3,1965	3	-3	3,2140	3,2360

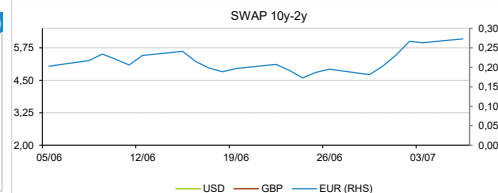
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9875	1	6	3,9840	3,8660	4,0500
2Y	3,9865	1	-3	3,9270	3,9080	4,0940
3Y	3,9467	-1	-6	3,9070	3,9540	4,1360
4Y	3,9285	-1	-7	3,9180	3,9980	4,1830
5Y	3,9322	-1	-7	3,9420	4,0400	4,2270
7Y	3,9744	0	-8	4,0040	4,1270	4,3130
10Y	4,0654	0	-8	4,1120	4,2500	4,4110
15Y	4,2201	1	-7	4,2580	4,3560	4,4670
20Y	4,2945	1	-6	4,3110	4,3680	4,4340
30Y	4,2557	2	-4	4,2500	4,2590	4,2710

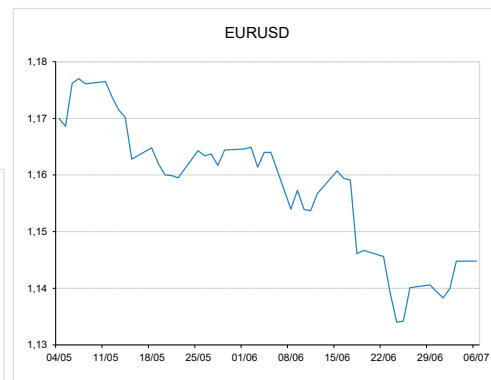
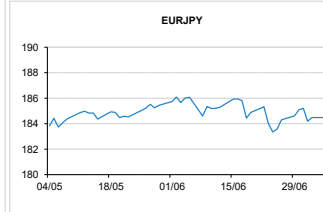
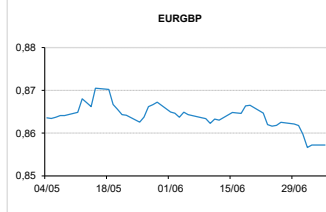


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,13	0,01	-18,73	OT 2Y	2,544	0,01	-10,30
JETFUEL	988,75	27,25	-218,50	OT 5Y	2,823	0,00	-7,60
DIESEL	953,75	16,75	-184,75	OT 10Y	3,326	0,01	-6,90
COBRE	13.357,50	40,50	-458,50	BUND 10Y	2,908	1,61	-9,60
ZINCO	3.560,19	56,99	-41,65	SCHATZ 2Y	2,900	0,75	-14,00
OURO	4.143,74	-31,23	-186,21	T-NOTE 10Y	4,782	-0,19	-1,10
TRIGO	613,25	13,50	20,50	T-NOTE 2Y	4,372	0,00	4,90
LICENÇA C02	81,99	1,39	5,05	GILT 10Y	5,469	1,41	-16,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1415	-0,29%	-1,08%	1,1459	1,1505	1,1598
EUR/GBP	0,85538	0,21%	0,96%	0,85862	0,86193	0,86850
EUR/JPY	185,310	-0,45%	-0,38%	185,303	185,297	185,284
EUR/CHF	0,9213	-0,26%	-0,13%	0,9155	0,9096	0,8982
EUR/BRL	5,8844	0,49%	1,78%	6,0369	6,1750	6,4716
EUR/PLN	4,2902	0,01%	-1,15%	4,3066	4,3221	4,3520



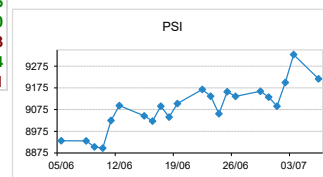
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1415	0,8554	185,31	0,9213	11,0214	7,4746	1,6243	1,64559	5,8844	11,2212
USD	0,8760	-	0,7488	162,36	0,8067	9,6613	6,5474	1,4225	1,4415	5,1708	9,8359

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,725	-1,87	5,00
BCP	1,078	0,47	20,29
CORT. AMORIM	6,350	-2,31	-3,93
CTT	5,955	-1,98	-19,85
EDP	4,579	-2,30	16,96
EDP R	14,290	-0,56	18,69
GALP	18,840	-0,66	28,78
IBERSOL	9,640	-1,63	-2,63
J MARTINS	16,340	-1,57	-19,35
MOTA ENGIL	4,734	-1,78	-4,32
NAVIGATOR	3,242	-2,00	3,25
NOS	4,952	-2,04	25,76
REN	3,755	-1,05	16,80
SEMAPA	20,350	-2,16	-2,63
SONAE SGPS	2,085	-1,65	29,34
TEIX. DUARTE	0,531	-2,39	-16,51

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	0,47
NOS	-2,04
SEMAPA	-2,16
EDP	-2,30
CORT. AMORIM	-2,31
TEIX. DUARTE	-2,39



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.217,31	-1,19%	11,54%	9.516,43	7.590,90
CAC40	8.479,87	-0,33%	4,05%	8.642,23	7.505,27
ESTX 50 PR	6.398,01	-0,23%	10,47%	6.431,42	5.154,83
XTRA DAX	25.817,89	0,15%	5,42%	25.900,10	21.863,81
S&P 500	7.535,41	0,70%	10,08%	7.620,90	6.201,00
IBEX 35	19.683,80	-0,85%	13,73%	19.879,10	13.855,50
NIKKEI 225	69.737,69	-0,01%	38,53%	72.831,73	39.288,90

