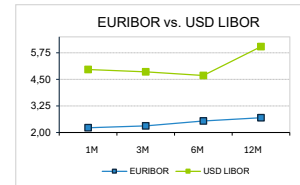


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

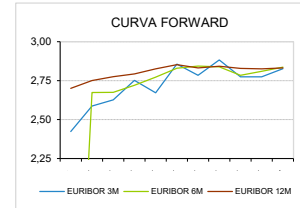
RENTA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	
1M	2,2230	0	21	1M	4,9602	0	-35	GBP
3M	2,3130	-1	0	3M	4,8537	0	-42	CHF
6M	2,5420	-1	-4	6M	4,6821	-1	-45	
12M	2,6950	0	-15	12M	6,0414	8	31	

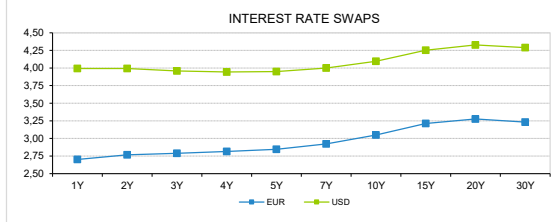


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,7013	2	-11	2,8322	2,8970
2Y	2,7667	4	-12	2,8320	2,9405
3Y	2,7881	5	-11	2,8540	2,9870
4Y	2,8142	5	-9	2,8850	3,0325
5Y	2,8463	5	-8	2,9212	3,0836
7Y	2,9228	5	-7	3,0070	3,1770
10Y	3,0486	5	-6	3,1316	3,2890
15Y	3,2118	4	-5	3,2760	3,3850
20Y	3,2765	4	-3	3,3173	3,3805
30Y	3,2324	4	0	3,2510	3,2703

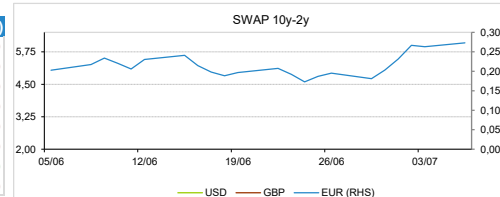
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9942	1	6	3,9850	3,8880	4,0910
2Y	3,9941	2	-2	3,9350	3,9310	4,1340
3Y	3,9585	2	-5	3,9200	3,9820	4,1810
4Y	3,9438	2	-6	3,9330	4,0290	4,2290
5Y	3,9505	3	-6	3,9620	4,0750	4,2730
7Y	3,9991	3	-6	4,0310	4,1650	4,3560
10Y	4,0955	4	-5	4,1430	4,2890	4,4580
15Y	4,2529	4	-3	4,2940	4,3990	4,5150
20Y	4,3280	4	-2	4,3490	4,4110	4,4810
30Y	4,2895	4	-1	4,2890	4,3030	4,3170

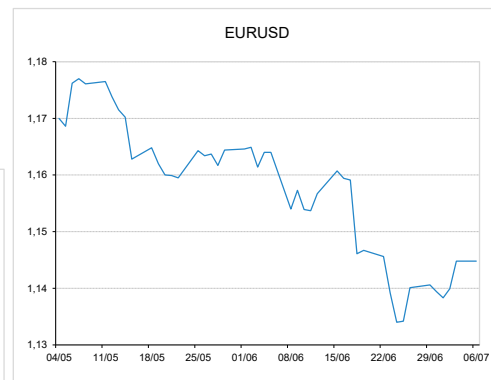
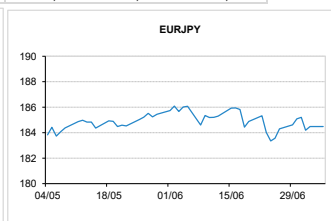
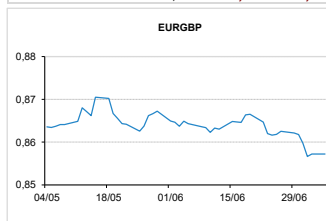


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,05	2,06	-16,81	OT 2Y	2,593	0,05	-10,30
JETFUEL	1,006,50	17,75	-130,00	OT 5Y	2,876	0,05	-7,60
DIESEL	993,00	39,25	-81,50	OT 10Y	3,376	0,05	-6,90
COBRE	13.411,00	37,00	-116,00	BUND 10Y	2,950	5,15	-9,60
ZINCO	3.606,59	46,40	85,25	SCHATZ 2Y	2,938	4,50	-14,00
OURO	4.138,36	-26,65	-191,60	T-NOTE 10Y	4,804	2,82	-1,10
TRIGO	616,00	2,00	23,25	T-NOTE 2Y	4,380	1,82	4,90
LICENÇA C02	80,40	-1,39	3,46	GILT 10Y	5,539	7,91	-16,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1433	0,16%	-0,93%	1,1476	1,1523	1,1612
EUR/GBP	0,85411	0,15%	1,11%	0,85734	0,86069	0,86720
EUR/JPY	185,090	0,12%	-0,26%	185,083	185,076	185,064
EUR/CHF	0,9218	-0,06%	-0,19%	0,9160	0,9098	0,8984
EUR/BRL	5,8836	-0,30%	1,78%	6,0363	6,1733	6,4683
EUR/PLN	4,2979	-0,20%	-1,33%	4,3142	4,3298	4,3581



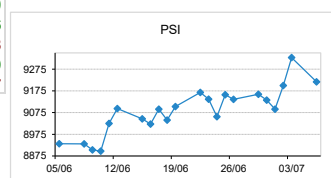
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1433	0,8541	185,09	0,9218	11,0483	7,4750	1,6211	1,64683	5,8836	11,1896
USD	0,8747	-	0,7475	161,94	0,8061	9,6667	6,5379	1,4194	1,4407	5,1431	9,7947

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,805	1,69	6,78
BCP	1,071	-0,65	19,50
CORT. AMORIM	6,430	1,26	-2,72
CTT	5,985	0,50	-19,45
EDP	4,545	-0,74	16,09
EDP R	14,120	-1,19	17,28
GALP	18,950	0,58	29,53
IBERSOL	9,630	-0,10	-2,73
J MARTINS	16,920	3,55	-16,49
MOTA ENGIL	4,716	-0,38	-4,69
NAVIGATOR	3,306	1,97	5,29
NOS	4,934	-0,36	25,30
REN	3,770	0,40	17,26
SEMAPA	20,800	2,21	-0,48
SONAE SGPS	2,110	1,20	30,89
TEIX. DUARTE	0,530	-0,19	-16,67

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	3,55
SEMAPA	2,21
NAVIGATOR	1,97
ALTRI	1,69
CORT. AMORIM	1,26
NOS	-0,36
MOTA ENGIL	-0,38
BCP	-0,65
EDP	-0,74
EDP R	-1,19



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.249,11	0,35%	11,93%	9.516,43	7.590,90
CAC40	8.436,24	-0,51%	3,52%	8.642,23	7.505,27
ESTX 50 PR	6.319,86	-1,22%	9,12%	6.431,42	5.154,83
XTRA DAX	25.465,25	-1,37%	3,98%	25.900,10	21.863,81
S&P 500	7.494,90	-0,69%	9,35%	7.620,90	6.201,00
IBEX 35	19.640,20	-0,22%	13,48%	19.879,10	13.855,50
NIKKEI 225	68.256,96	-2,12%	35,59%	72.831,73	39.288,90

