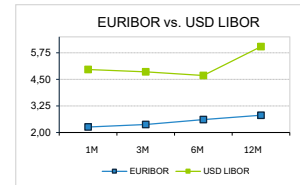


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

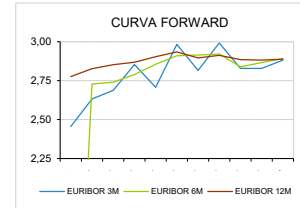
RENTA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	
1M	2,2590	1	20	1M	4,9602	0	-35	GBP
3M	2,3780	3	1	3M	4,8537	0	-42	CHF
6M	2,6050	4	0	6M	4,6821	-1	-45	
12M	2,8130	8	-5	12M	6,0414	8	31	

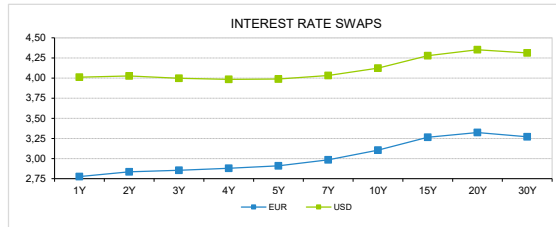


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,7759	-1	-2	2,8969	2,9584
2Y	2,8358	-5	-2	2,8923	2,9999
3Y	2,8535	-5	0	2,9140	3,0440
4Y	2,8787	-5	1	2,9450	3,0903
5Y	2,9090	-5	1	2,9805	3,1390
7Y	2,9830	-4	2	3,0630	3,2300
10Y	3,1050	-4	2	3,1855	3,3407
15Y	3,2639	-3	2	3,3256	3,4301
20Y	3,3228	-2	3	3,3615	3,4196
30Y	3,2700	-1	4	3,2857	3,3033

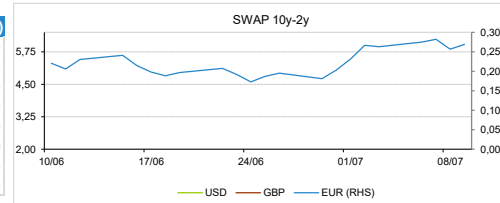
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0102	-5	10	4,0415	3,9350	4,1150
2Y	4,0258	-5	4	3,9900	3,9690	4,1550
3Y	3,9982	-5	2	3,9720	4,0150	4,2010
4Y	3,9838	-5	1	3,9800	4,0580	4,2440
5Y	3,9879	-5	1	4,0050	4,1020	4,2870
7Y	4,0325	-4	0	4,0670	4,1870	4,3720
10Y	4,1229	-4	0	4,1730	4,3100	4,4740
15Y	4,2773	-3	1	4,3210	4,4210	4,5340
20Y	4,3514	-2	1	4,3760	4,4340	4,5010
30Y	4,3125	-1	2	4,3140	4,3240	4,3370

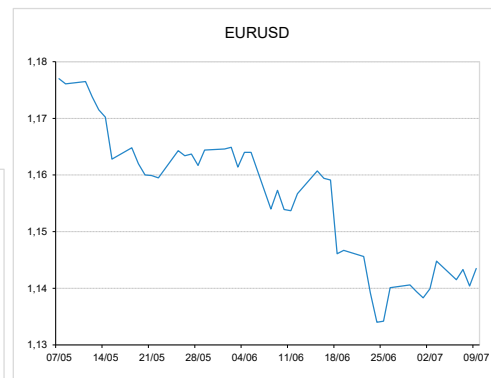
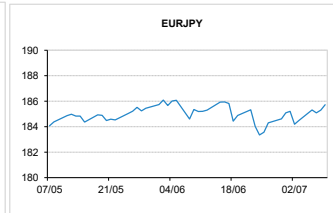
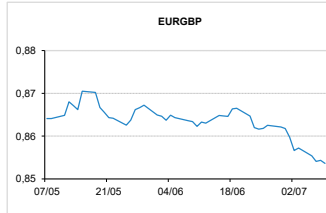


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	76,53	-1,49	-13,37	OT 2Y	2,645	-0,07	0,60
JETFUEL	1,117,25	121,00	-42,00	OT 5Y	2,932	-0,06	2,10
DIESEL	1,108,25	126,00	22,50	OT 10Y	3,427	-0,06	0,70
COBRE	13,255,00	-200,00	-450,00	BUND 10Y	3,014	-3,16	-1,10
ZINCO	3,520,71	-53,49	-7,35	SCHATZ 2Y	3,005	-4,26	-4,00
OURO	4,127,61	52,19	-132,97	T-NOTE 10Y	4,827	-2,64	0,00
TRIGO	619,75	12,00	23,00	T-NOTE 2Y	4,410	-3,04	2,20
LICENÇA C02	78,94	-0,10	2,79	GILT 10Y	5,616	-9,90	-0,30



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1435	0,27%	-1,19%	1,1478	1,1522	1,1610
EUR/GBP	0,85363	0,08%	1,14%	0,85683	0,86015	0,86680
EUR/JPY	185,720	-0,23%	-0,20%	185,713	185,706	185,693
EUR/CHF	0,9224	0,06%	-0,12%	0,9166	0,9105	0,8987
EUR/BRL	5,8583	0,38%	1,93%	6,0057	6,1459	6,4352
EUR/PLN	4,3303	-0,49%	-2,05%	4,3464	4,3601	4,3843



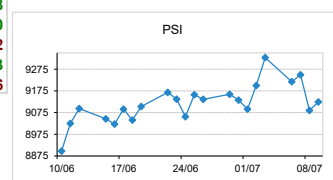
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1435	0,8536	185,72	0,9224	11,0376	7,4746	1,6201	1,64746	5,8583	11,1040
USD	0,8747	-	0,7468	162,38	0,8070	9,6677	6,5381	1,4173	1,4412	5,1225	9,7278

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,735	-0,42	5,22
BCP	1,038	1,47	15,82
CORT. AMORIM	6,360	0,63	-3,78
CTT	5,860	1,65	-21,13
EDP	4,438	-1,00	13,36
EDP R	13,750	-0,07	14,20
GALP	19,600	-0,73	33,97
IBERSOL	9,360	-0,85	-5,45
J MARTINS	16,470	1,79	-18,71
MOTA ENGIL	4,532	-0,26	-8,41
NAVIGATOR	3,302	0,61	5,16
NOS	4,882	0,08	23,98
REN	3,710	-1,33	15,40
SEMAPA	20,750	1,72	-0,72
SONAE SGPS	2,130	2,65	32,13
TEIX. DUARTE	0,490	-2,39	-22,96

MAIORES GANHOS/PERDAS	
Título	Varição %
SONAE SGPS	2,65
J MARTINS	1,79
SEMAPA	1,72
CTT	1,65
BCP	1,47
GALP	-0,73
IBERSOL	-0,85
EDP	-1,00
REN	-1,33
TEIX. DUARTE	-2,39



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.123,98	0,43%	10,41%	9.516,43	7.590,90
CAC40	8.326,62	0,90%	2,17%	8.642,23	7.505,27
ESTX 50 PR	6.284,27	1,28%	8,51%	6.431,42	5.154,83
XTRA DAX	25.118,27	0,89%	2,56%	25.900,10	21.863,81
S&P 500	7.528,78	0,62%	9,99%	7.620,90	6.201,59
IBEX 35	19.322,80	1,14%	11,64%	19.879,10	13.855,50
NIKKEI 225	67.743,85	1,38%	34,57%	72.831,73	39.288,90

