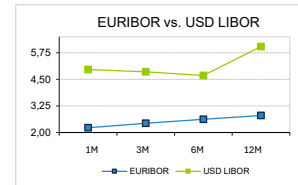


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

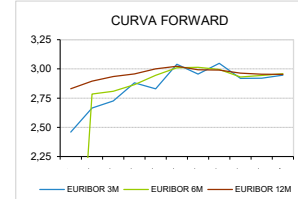
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2240	-5	6	1M	4,9602	0	-35	3,7496	-0,1300
3M	2,4310	2	5	3M	4,8537	0	-42	3,8028	-0,0275
6M	2,6210	-1	-2	6M	4,6821	-1	-45	3,9170	0,0950
12M	2,8000	-3	-7	12M	6,0414	8	31	4,0890	0,2425

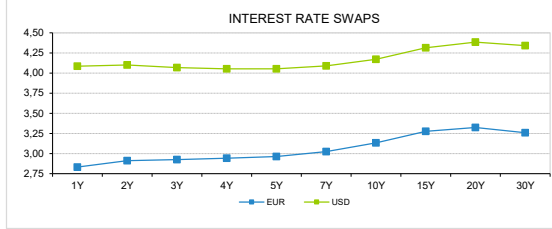


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8319	4	8	2,9910	2,9924	3,1418
2Y	2,9109	6	14	2,9730	3,0280	3,1930
3Y	2,9249	6	16	2,9790	3,0660	3,2420
4Y	2,9417	6	16	2,9990	3,1066	3,2860
5Y	2,9638	5	15	3,0268	3,1517	3,3298
7Y	3,0241	4	14	3,0980	3,2360	3,4000
10Y	3,1333	4	12	3,2060	3,3400	3,4720
15Y	3,2764	3	9	3,3321	3,4185	3,4869
20Y	3,3235	2	7	3,3566	3,3997	3,4284
30Y	3,2580	0	6	3,2688	3,2741	3,2684

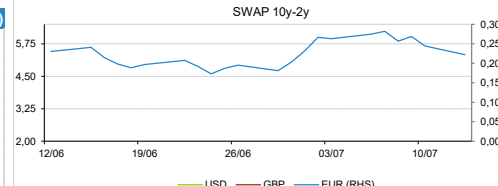
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0846	3	22	4,1210	3,9995	4,1610
2Y	4,1001	3	18	4,0640	4,0280	4,1980
3Y	4,0688	3	17	4,0430	4,0710	4,2340
4Y	4,0521	4	16	4,0470	4,1100	4,2750
5Y	4,0532	4	15	4,0680	4,1470	4,3180
7Y	4,0889	3	13	4,1210	4,2260	4,3980
10Y	4,1703	3	10	4,2180	4,3430	4,4960
15Y	4,3148	3	9	4,3570	4,4470	4,5520
20Y	4,3843	3	8	4,4070	4,4570	4,5190
30Y	4,3400	3	8	4,3420	4,3460	4,3550

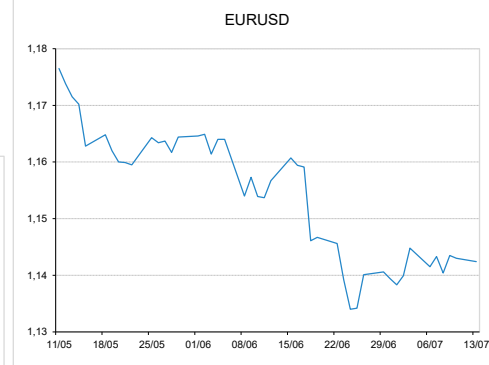
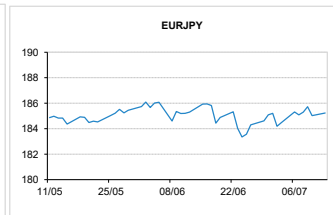
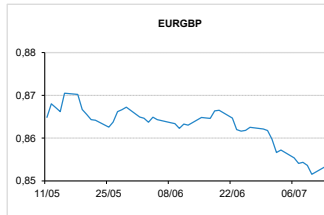


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,39	3,38	-6,73	OT 2Y	2,722	0,07	6,70
JETFUEL	1,051,25	-19,00	-66,75	OT 5Y	2,986	0,06	7,20
DIESEL	1,035,25	-16,25	-26,25	OT 10Y	3,463	0,06	5,00
COBRE	13.484,50	-5,00	-31,00	BUND 10Y	3,039	3,46	4,30
ZINCO	3.629,97	-17,54	149,41	SCHATZ 2Y	3,070	6,27	4,00
OURO	4.013,74	-106,26	-295,66	T-NOTE 10Y	4,878	2,83	10,60
TRIGO	637,25	-3,00	41,50	T-NOTE 2Y	4,485	3,85	15,40
LICENÇA C02	80,30	1,10	3,13	GILT 10Y	5,703	11,03	10,10



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1424	-0,05%	-1,58%	1,1467	1,1512	1,1599
EUR/GBP	0,8533	-0,21%	1,35%	0,85652	0,85994	0,86680
EUR/JPY	185,230	-0,11%	0,38%	185,223	185,216	185,202
EUR/CHF	0,9262	-0,37%	-0,58%	0,9203	0,9141	0,9020
EUR/BRL	5,838	-0,15%	0,43%	5,9840	6,1217	6,4054
EUR/PLN	4,3301	-0,34%	-1,83%	4,3461	4,3590	4,3820



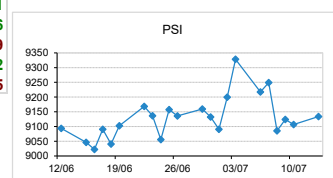
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1424	0,8533	185,23	0,9262	11,0375	7,4755	1,6121	1,64429	5,8380	11,1420
USD	0,8771	-	0,7478	162,38	0,8121	9,6828	6,5564	1,4145	1,4424	5,1264	9,7820

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,690	0,11	4,22
BCP	1,038	0,10	15,77
CORT. AMORIM	6,370	0,63	-3,63
CTT	5,725	-1,29	-22,95
EDP	4,513	0,98	15,27
EDP R	13,870	0,87	15,20
GALP	19,860	1,48	35,75
IBERSOL	9,100	-2,99	-8,08
J MARTINS	16,460	0,49	-18,76
MOTA ENGIL	4,506	-0,18	-8,93
NAVIGATOR	3,150	-3,73	0,32
NOS	4,974	1,18	26,31
REN	3,680	0,00	14,46
SEMAPA	20,400	-1,21	-2,39
SONAE SGPS	2,125	0,24	31,82
TEIX. DUARTE	0,488	-0,51	-23,35

MAIORES GANHOS/PERDAS	
Título	Varição %
GALP	1,48
NOS	1,18
EDP	0,98
EDP R	0,87
CORT. AMORIM	0,63
TEIX. DUARTE	-0,51
SEMAPA	-1,21
CTT	-1,29
IBERSOL	-2,99
NAVIGATOR	-3,73



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.133,82	0,30%	10,53%	9.516,43	7.590,90
CAC40	8.364,65	0,31%	2,64%	8.642,23	7.505,27
ESTX 50 PR	6.271,02	0,02%	8,28%	6.431,42	5.154,83
XTRA DAX	25.114,25	0,19%	2,55%	25.900,10	21.863,81
S&P 500	7.542,63	-0,39%	10,23%	7.620,90	6.201,59
IBEX 35	19.335,70	-0,25%	11,72%	19.879,10	13.855,50
NIKKEI 225	67.242,73	-1,92%	33,58%	72.831,73	39.288,90

