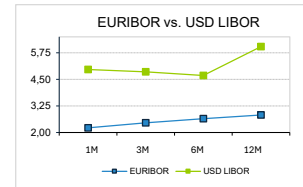


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

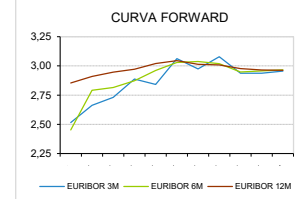
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2200	0	5	1M	4,9602	0	-35	3,7659	-0,1450
3M	2,4520	2	7	3M	4,8537	0	-42	3,8463	-0,0400
6M	2,6540	3	2	6M	4,6821	-1	-45	3,9985	0,0900
12M	2,8250	3	-5	12M	6,0414	8	31	4,2128	0,2425

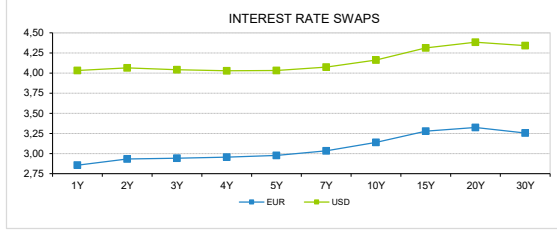


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	2,8550	1	11	3,0110	2,9990
2Y	2,9326	0	16	2,9870	3,0310
3Y	2,9420	0	17	2,9920	3,0690
4Y	2,9560	-1	17	3,0090	3,1080
5Y	2,9765	0	17	3,0347	3,1529
7Y	3,0337	0	15	3,1030	3,2350
10Y	3,1381	-1	12	3,2080	3,3370
15Y	3,2781	-1	9	3,3307	3,4082
20Y	3,3235	-1	7	3,3542	3,3943
30Y	3,2540	-2	5	3,2630	3,2650

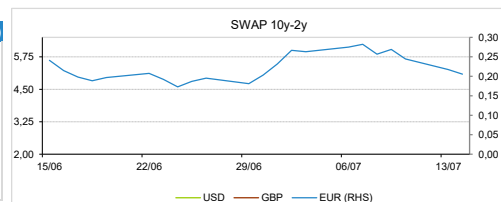
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,0323	-8	16	4,0990	3,9800	4,1600
2Y	4,0641	-6	15	4,0490	4,0110	4,2060
3Y	4,0416	-5	14	4,0270	4,0590	4,2400
4Y	4,0284	-5	13	4,0310	4,1050	4,2780
5Y	4,0322	-4	13	4,0550	4,1430	4,3230
7Y	4,0744	-3	11	4,1130	4,2240	4,4070
10Y	4,1621	-2	10	4,2150	4,3430	4,5040
15Y	4,3115	-2	9	4,3590	4,4600	4,5590
20Y	4,3833	-1	8	4,4080	4,4620	4,5270
30Y	4,3415	-1	8	4,3510	4,3580	4,3655

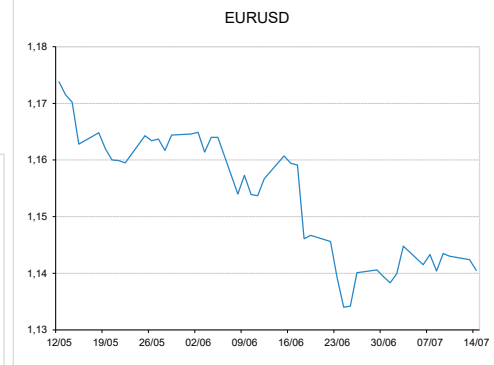
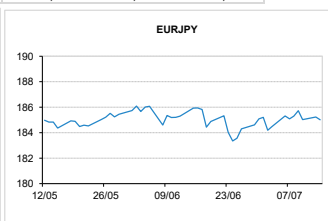
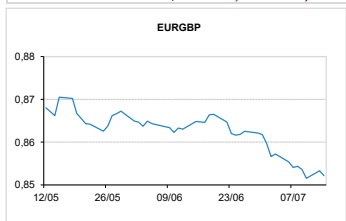


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,72	1,42	-1,40	OT 2Y	2,736	0,02	14,30
JETFUEL	1,147,75	96,50	114,50	OT 5Y	2,997	0,01	13,70
DIESEL	1,111,75	76,50	119,75	OT 10Y	3,468	0,01	10,50
COBRE	13,479,00	56,50	-157,00	BUND 10Y	3,047	1,12	7,80
ZINCO	3,567,75	-62,22	-10,74	SCHATZ 2Y	3,090	2,51	10,50
OURO	4,060,70	59,05	-248,70	T-NOTE 10Y	4,863	-2,65	7,20
TRIGO	644,50	9,25	48,75	T-NOTE 2Y	4,445	-5,27	9,90
LICENÇA C02	81,39	1,28	4,22	GILT 10Y	5,709	1,15	18,50



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1405	-0,17%	-1,74%	1,1447	1,1491	1,1573
EUR/GBP	0,85215	0,14%	1,49%	0,85538	0,85889	0,86561
EUR/JPY	185,010	0,12%	0,50%	185,003	184,995	184,982
EUR/CHF	0,9245	0,30%	-0,39%	0,9186	0,9122	0,9003
EUR/BRL	5,8028	0,75%	1,09%	5,9479	6,0855	6,3629
EUR/PLN	4,3259	0,14%	-1,74%	4,3414	4,3548	4,3782



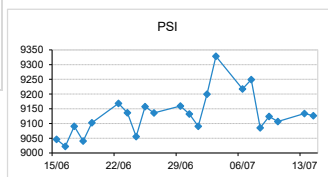
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1405	0,8522	185,01	0,9245	11,0361	7,4756	1,6079	1,6389	5,8028	11,0687
USD	0,8738	-	0,7459	161,96	0,8076	9,6295	6,5321	1,4057	1,4313	5,0725	9,6678

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,690	0,00	4,22
BCP	1,049	1,11	17,05
CORT. AMORIM	6,380	0,16	-3,48
CTT	5,680	-0,79	-23,55
EDP	4,564	1,13	16,58
EDP R	13,980	0,79	16,11
GALP	19,420	-2,22	32,74
IBERSOL	9,110	0,11	-7,98
J MARTINS	16,440	-0,12	-18,85
MOTA ENGIL	4,506	0,00	-8,93
NAVIGATOR	3,116	-1,08	-0,76
NOS	4,944	-0,60	25,55
REN	3,655	-0,68	13,69
SEMAPA	20,200	-0,98	-3,35
SONAE SGPS	2,115	-0,47	31,20
TEIX. DUARTE	0,483	-1,03	-24,14

MAIORES GANHOS/PERDAS	
Título	Varição %
EDP	1,13
BCP	1,11
EDP R	0,79
CORT. AMORIM	0,16
IBERSOL	0,11
CTT	-0,79
SEMAPA	-0,98
TEIX. DUARTE	-1,03
NAVIGATOR	-1,08
GALP	-2,22



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.126,85	-0,08%	10,45%	9.516,43	7.590,90
CAC40	8.366,85	0,03%	2,67%	8.642,23	7.505,27
ESTX 50 PR	6.280,19	0,15%	8,44%	6.431,42	5.154,83
XTRA DAX	25.147,03	0,13%	2,68%	25.900,10	21.863,81
S&P 500	7.529,63	0,18%	9,98%	7.620,90	6.201,59
IBEX 35	19.356,60	0,11%	11,84%	19.879,10	13.855,50
NIKKEI 225	67.743,50	0,74%	34,57%	72.831,73	39.370,43

