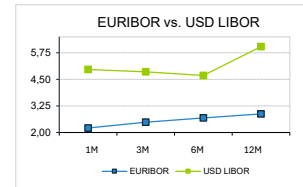


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

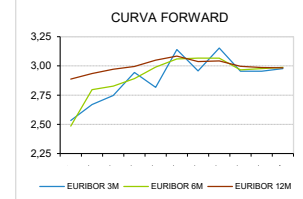
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,2120	-1	0	1M	4,9602	0	-35	3,7499	-0,1100
3M	2,4850	-1	8	3M	4,8537	0	-42	3,8081	-0,0412
6M	2,6880	-3	10	6M	4,6821	-1	-45	3,9412	0,0800
12M	2,8760	-4	12	12M	6,0414	8	31	4,1359	0,2400

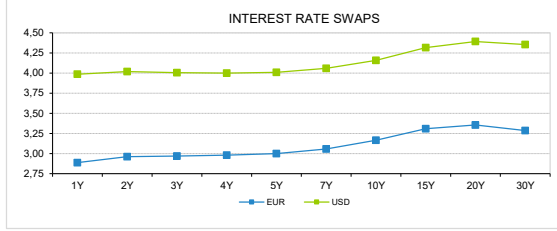


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8870	0	15	3,0428	3,0234	3,1728
2Y	2,9617	2	20	3,0145	3,0548	3,2215
3Y	2,9688	2	22	3,0180	3,0940	3,2740
4Y	2,9802	2	22	3,0350	3,1350	3,3180
5Y	2,9990	2	22	3,0602	3,1811	3,3613
7Y	3,0572	1	20	3,1300	3,2670	3,4340
10Y	3,1660	1	19	3,2398	3,3710	3,5049
15Y	3,3080	1	16	3,3648	3,4493	3,5198
20Y	3,3550	1	15	3,3894	3,4305	3,4590
30Y	3,2860	1	12	3,2990	3,3017	3,2953

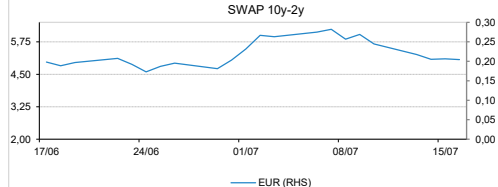
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,40
EUA	3,75
Reino Unido	3,75
Japão	1,00
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	4,35
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,9852	1	12	4,0550	3,9780	4,1600
2Y	4,0177	2	12	4,0180	4,0140	4,2090
3Y	4,0046	2	13	4,0050	4,0600	4,2530
4Y	3,9985	2	14	4,0160	4,1070	4,2990
5Y	4,0080	2	14	4,0430	4,1510	4,3420
7Y	4,0592	2	14	4,1090	4,2380	4,4270
10Y	4,1571	2	14	4,2190	4,3590	4,5270
15Y	4,3155	2	14	4,3700	4,4810	4,5850
20Y	4,3917	2	14	4,4230	4,4840	4,5530
30Y	4,3551	2	14	4,3670	4,3810	4,3910

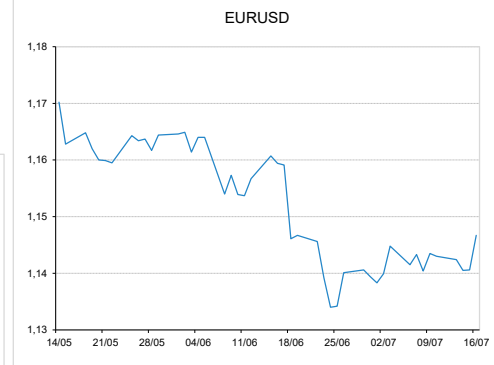
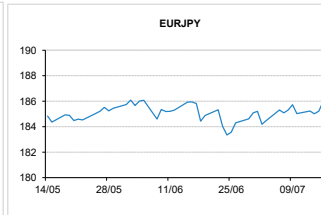
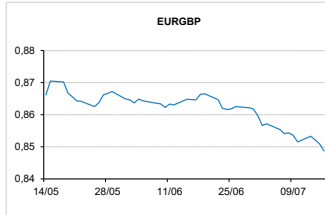


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	84,80	-0,15	6,13	OT 2Y	2,747	0,02	21,20
JETFUEL	1,222,50	-18,00	229,25	OT 5Y	3,012	0,01	22,30
DIESEL	1,170,25	-11,00	219,00	OT 10Y	3,489	0,01	20,10
COBRE	13,581,00	-61,50	-163,50	BUND 10Y	3,068	1,43	16,20
ZINCO	3,566,85	-53,62	-25,43	SCHATZ 2Y	3,103	2,51	15,80
OURO	4,004,34	-47,81	-327,49	T-NOTE 10Y	4,840	2,26	9,70
TRIGO	674,25	-3,25	70,00	T-NOTE 2Y	4,400	3,44	9,30
LICENÇA C02	79,10	-2,06	-0,75	GILT 10Y	5,689	1,58	22,20



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1467	0,53%	-1,10%	1,1509	1,1550	1,1629
EUR/GBP	0,84873	0,26%	1,88%	0,85192	0,85522	0,86180
EUR/JPY	185,990	-0,41%	-0,03%	185,983	185,976	185,961
EUR/CHF	0,9249	-0,18%	-0,43%	0,9190	0,9127	0,9006
EUR/BRL	5,8321	-0,15%	1,33%	5,9764	6,1126	6,3925
EUR/PLN	4,3329	-0,26%	-2,16%	4,3484	4,3615	4,3845



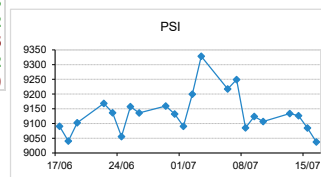
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1467	0,8487	185,99	0,9249	11,0360	7,4756	1,6063	1,63502	5,8321	11,0643
USD	0,8739	-	0,7413	162,44	0,8087	9,6429	6,5330	1,4032	1,4279	5,1016	9,6689

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,660	0,00	3,56
BCP	1,038	-0,86	15,77
CORT. AMORIM	6,480	1,41	-1,97
CTT	5,785	1,40	-22,14
EDP	4,521	-1,31	15,48
EDP R	13,840	-1,49	14,95
GALP	18,920	-0,76	29,32
IBERSOL	9,050	0,33	-8,59
J MARTINS	16,490	1,66	-18,61
MOTA ENGIL	4,488	-0,80	-9,30
NAVIGATOR	3,144	0,83	0,13
NOS	4,884	-0,77	24,03
REN	3,595	-1,10	11,82
SEMAPA	20,200	0,75	-3,35
SONAE SGPS	2,075	-0,72	28,72
TEIX. DUARTE	0,470	-0,53	-26,10

MAIORES GANHOS/PERDAS	
Título	Varição %
J MARTINS	1,66
CORT. AMORIM	1,41
CTT	1,40
NAVIGATOR	0,83
SEMAPA	0,75
MOTA ENGIL	-0,80
BCP	-0,86
REN	-1,10
EDP	-1,31
EDP R	-1,49



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.037,45	-0,52%	9,36%	9.516,43	7.590,90
CAC40	8.377,86	-0,05%	2,80%	8.642,23	7.505,27
ESTX 50 PR	6.283,61	0,29%	8,50%	6.431,42	5.154,83
XTRA DAX	24.915,49	-0,34%	1,74%	25.900,10	21.863,81
S&P 500	7.563,13	-0,18%	10,42%	7.620,90	6.201,59
IBEX 35	19.304,10	0,15%	11,53%	19.879,10	13.866,10
NIKKEI 225	66.835,54	-2,79%	32,77%	72.831,73	39.370,43

