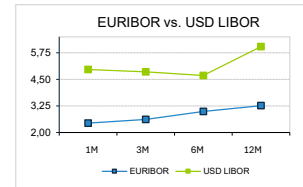


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

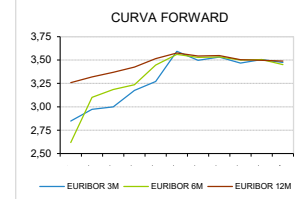
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4420	0	-2	1M	4,9602	0	-35	3,9121	-0,1600
3M	2,6180	-2	1	3M	4,8537	0	-42	4,0236	-0,0568
6M	2,9900	1	-8	6M	4,6821	-1	-45	4,2184	0,1100
12M	3,2620	4	-12	12M	6,0414	8	31	4,5596	0,3075

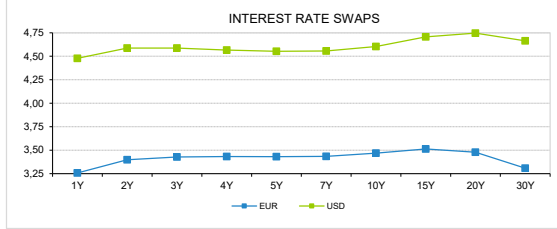


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	3,2574	0	-14	3,5451	3,4461
2Y	3,3988	-1	-17	3,5178	3,4350
3Y	3,4280	-1	-18	3,4944	3,4331
4Y	3,4320	0	-21	3,4780	3,4401
5Y	3,4304	0	-21	3,4691	3,4542
7Y	3,4343	1	-22	3,4740	3,4890
10Y	3,4690	1	-23	3,5099	3,5340
15Y	3,5130	2	-23	3,5344	3,5199
20Y	3,4777	2	-22	3,4779	3,4310
30Y	3,3080	3	-23	3,2929	3,2288

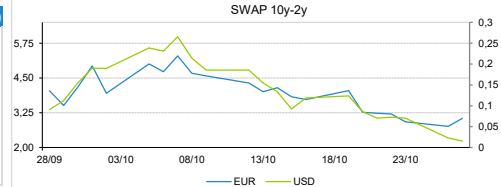
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,4785	2	-12	4,7040	4,4990	4,5540
2Y	4,5880	2	-19	4,6425	4,4940	4,5730
3Y	4,5867	2	-22	4,5970	4,5130	4,5990
4Y	4,5665	2	-23	4,5720	4,5320	4,6240
5Y	4,5534	2	-24	4,5680	4,5540	4,6630
7Y	4,5562	2	-26	4,5820	4,6090	4,7350
10Y	4,6034	2	-26	4,6420	4,7020	4,8150
15Y	4,7069	1	-25	4,7400	4,7830	4,8480
20Y	4,7468	1	-25	4,7660	4,7720	4,7940
30Y	4,6651	1	-24	4,6620	4,6300	4,6100

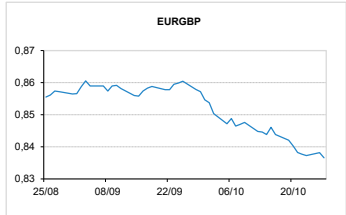
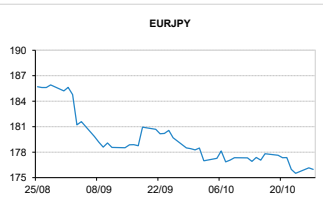
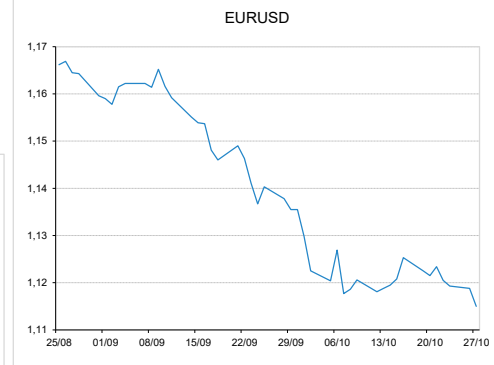


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	113,73	-2,08	16,29	OT 2Y	3,157	-0,04	-15,90
JETFUEL	1,667,25	8,75	107,25	OT 5Y	3,440	-0,02	-15,70
DIESEL	1,562,25	30,75	65,25	OT 10Y	3,861	-0,01	-11,70
COBRE	14,338,00	5,00	-295,00	BUND 10Y	3,369	-0,21	-27,10
ZINCO	3,851,38	80,01	-79,87	SCHATZ 2Y	3,385	-2,28	-25,50
OURO	4,059,01	45,90	-56,38	T-NOTE 10Y	5,218	0,98	-14,80
TRIGO	614,00	-2,00	-89,25	T-NOTE 2Y	4,938	1,84	-15,10
LICENÇA C02	88,08	-0,11	1,30	GILT 10Y	6,013	-0,59	-12,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1150	-0,34%	-2,00%	1,1194	1,1238	1,1329
EUR/GBP	0,83658	0,19%	2,54%	0,83975	0,84308	0,85052
EUR/JPY	175,970	0,10%	1,44%	175,964	175,957	175,945
EUR/CHF	0,9231	0,17%	2,49%	0,9166	0,9100	0,8966
EUR/BRL	5,9566	1,59%	-0,27%	6,0885	6,2230	6,5319
EUR/PLN	4,3983	0,12%	-0,64%	4,4134	4,4289	4,4653



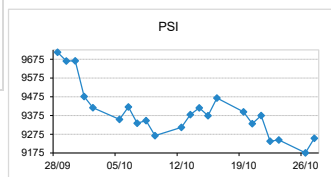
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1150	0,8366	175,97	0,9231	11,0731	7,4742	1,5648	1,58456	5,9566	10,3926
USD	0,8970	-	0,7506	157,741	0,8283	9,9204	6,7047	1,4036	1,4207	5,3478	9,3276

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,330	0,46	-3,78
BCP	1,090	1,63	21,62
CORT. AMORIM	6,950	1,02	5,14
CTT	5,390	-2,00	-27,46
EDP	4,830	1,56	23,37
EDP R	12,570	3,37	4,40
GALP	20,400	-0,34	39,44
IBERSOL	10,360	0,78	4,65
J MARTINS	18,120	0,44	-10,56
MOTA ENGIL	4,632	0,35	-6,39
NAVIGATOR	3,004	0,67	-4,33
NOS	5,095	-0,39	29,39
REN	3,580	0,85	11,35
SEMAPA	19,560	0,31	-6,41
SONAE SGPS	2,130	-0,23	32,13
TEIX. DUARTE	0,425	-1,51	-33,25

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP R	3,37
BCP	1,63
EDP	1,56
CORT. AMORIM	1,02
REN	0,85
SONAE SGP	-0,23
GALP	-0,34
NOS	-0,39
TEIX. DUART	-1,51
CTT	-2,00



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.253,58	0,85%	11,98%	9.759,12	7.975,15
CAC40	7.887,14	0,51%	-3,22%	8.755,03	7.505,27
ESTX 50 PR	6.164,69	0,79%	6,45%	6.577,20	5.376,81
XTRA DAX	25.590,77	0,71%	4,49%	26.618,74	21.863,81
S&P 500	7.720,30	0,57%	12,78%	7.844,52	6.316,91
IBEX 35	19.160,60	0,67%	10,70%	20.356,50	15.724,60
NIKKEI 225	63.268,37	1,73%	25,68%	72.831,73	48.235,30

