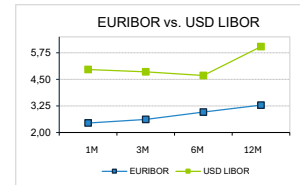


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

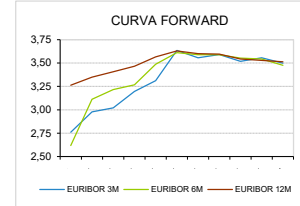
RENTA FIXA

INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	
1M	2,4460	0	-4	1M	4,9602	0	-35	3,9237
3M	2,6180	0	2	3M	4,8537	0	-42	4,0302
6M	2,9600	-3	-11	6M	4,6821	-1	-45	4,2326
12M	3,2900	3	-7	12M	6,0414	8	31	4,5850
								0,3525

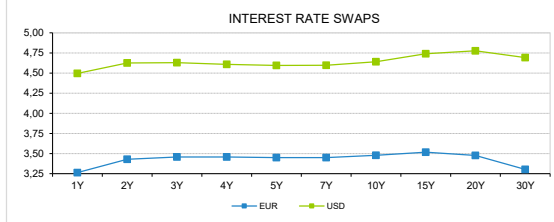


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	3,2632	1	-13	3,5997	3,4536
2Y	3,4293	4	-14	3,5595	3,4342
3Y	3,4570	3	-15	3,5250	3,4338
4Y	3,4565	3	-18	3,4990	3,4406
5Y	3,4491	2	-19	3,4871	3,4536
7Y	3,4485	2	-21	3,4867	3,4894
10Y	3,4781	2	-22	3,5183	3,5305
15Y	3,5167	1	-23	3,5370	3,5137
20Y	3,4767	0	-22	3,4761	3,4223
30Y	3,3017	0	-24	3,2870	3,2160

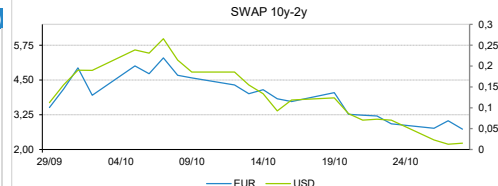
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,4957	2	-11	4,7580	4,5420	4,5710
2Y	4,6252	4	-15	4,6980	4,5380	4,5970
3Y	4,6293	4	-17	4,6490	4,5480	4,6260
4Y	4,6090	4	-19	4,6220	4,5660	4,6600
5Y	4,5950	4	-20	4,6120	4,5880	4,6950
7Y	4,5957	4	-22	4,6240	4,6450	4,7630
10Y	4,6403	4	-23	4,6810	4,7330	4,8390
15Y	4,7393	3	-22	4,7730	4,8100	4,8710
20Y	4,7765	3	-22	4,7960	4,7970	4,8150
30Y	4,6916	3	-21	4,6890	4,6540	4,6310

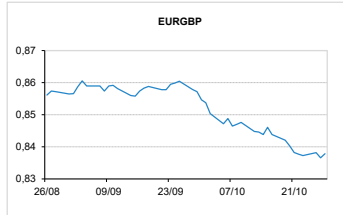
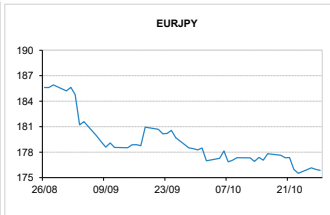
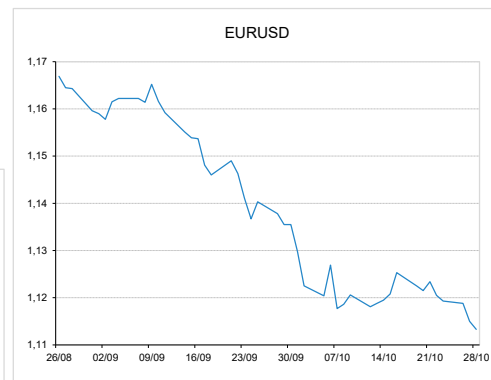


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	116,22	2,34	18,39	OT 2Y	3,195	0,04	-13,90
JETFUEL	1,594,00	-73,25	34,00	OT 5Y	3,457	0,02	-18,90
DIESEL	1,505,25	-57,00	8,25	OT 10Y	3,869	0,01	-17,00
COBRE	14,462,00	147,00	-148,00	BUND 10Y	3,391	2,85	-27,20
ZINCO	3,880,06	28,68	-51,19	SCHATZ 2Y	3,434	5,83	-22,10
OURO	4,039,99	-24,65	-75,40	T-NOTE 10Y	5,246	2,93	-16,70
TRIGO	603,00	-7,25	-85,75	T-NOTE 2Y	4,976	3,48	-17,10
LICENÇA C02	89,01	0,96	2,84	GILT 10Y	5,994	-1,93	-19,00



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1133	-0,15%	-2,15%	1,1176	1,1220	1,1310
EUR/GBP	0,83785	-0,15%	2,39%	0,84099	0,84434	0,85166
EUR/JPY	175,860	0,06%	1,50%	175,854	175,847	175,835
EUR/CHF	0,9242	-0,21%	2,37%	0,9177	0,9110	0,8978
EUR/BRL	6,007	-0,96%	-1,10%	6,1383	6,2757	6,5806
EUR/PLN	4,4038	-0,13%	-0,77%	4,4189	4,4343	4,4700



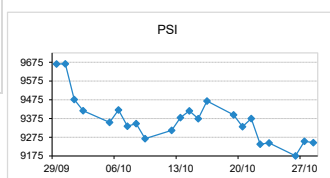
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1133	0,8379	175,86	0,9242	11,0590	7,4736	1,5641	1,58317	6,0070	10,3295
USD	0,8981	-	0,7519	158,164	0,8301	9,9324	6,7122	1,4052	1,4216	5,3671	9,2844

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,320	-0,23	-4,00
BCP	1,091	0,05	21,68
CORT. AMORIM	6,910	-0,58	4,54
CTT	5,390	0,00	-27,46
EDP	4,858	0,58	24,09
EDP R	12,540	-0,24	4,15
GALP	20,650	1,23	41,15
IBERSOL	10,260	-0,97	3,64
J MARTINS	17,830	-1,60	-11,99
MOTA ENGIL	4,626	-0,13	-6,51
NAVIGATOR	3,060	1,86	-2,55
NOS	5,050	-0,88	28,24
REN	3,590	0,28	11,66
SEMAPA	19,720	0,82	-5,65
SONAE SGPS	2,100	-1,41	30,27
TEIX. DUARTE	0,418	-1,53	-34,28

MAIORES GANHOS/PERDAS	
Título	Variação %
NAVIGATOR	1,86
GALP	1,23
SEMAPA	0,82
EDP	0,58
REN	0,28
NOS	-0,88
IBERSOL	-0,97
SONAE SGPS	-1,41
TEIX. DUART	-1,53
J MARTINS	-1,60



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.245,78	-0,08%	11,88%	9.759,12	7.975,15
CAC40	7.886,96	0,00%	-3,22%	8.755,03	7.505,27
ESTX 50 PR	6.167,81	0,05%	6,50%	6.577,20	5.376,81
XTRA DAX	25.704,02	0,44%	4,96%	26.618,74	21.863,81
S&P 500	7.737,37	0,20%	13,03%	7.844,52	6.316,91
IBEX 35	18.883,50	-1,45%	9,10%	20.356,50	15.724,60
NIKKEI 225	63.954,19	1,08%	27,05%	72.831,73	48.235,30

