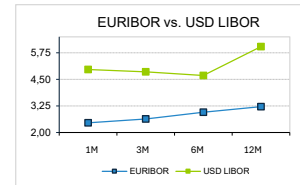


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

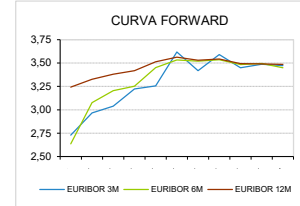
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4560	2	0	1M	4,9602	0	-35	3,8189	-0,1100
3M	2,6360	1	-5	3M	4,8537	0	-42	3,9714	-0,0525
6M	2,9540	3	1	6M	4,6821	-1	-45	4,1619	0,1100
12M	3,2170	2	-11	12M	6,0414	8	31	4,4773	0,3250

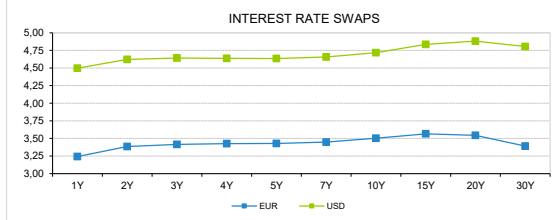


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2427	0	-7	3,5290	3,4512	3,4788
2Y	3,3840	-2	-11	3,5078	3,4449	3,5048
3Y	3,4160	-3	-10	3,4894	3,4570	3,5350
4Y	3,4256	-3	-9	3,4770	3,4746	3,5618
5Y	3,4282	-4	-9	3,4776	3,4960	3,5876
7Y	3,4488	-4	-8	3,5009	3,5450	3,6320
10Y	3,5020	-4	-6	3,5529	3,5979	3,6519
15Y	3,5650	-4	-6	3,5940	3,5980	3,5996
20Y	3,5440	-4	-6	3,5516	3,5222	3,4890
30Y	3,3918	-4	-7	3,3840	3,3292	3,2736

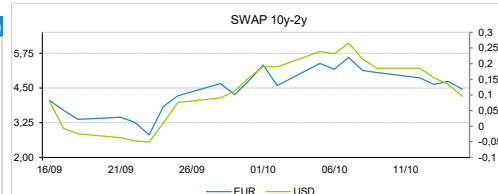
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,4978	-6	11	4,7540	4,6210	4,6960
2Y	4,6218	-9	10	4,7200	4,6230	4,7260
3Y	4,6417	-11	10	4,6890	4,6460	4,7515
4Y	4,6364	-12	9	4,6740	4,6720	4,7800
5Y	4,6347	-13	9	4,6780	4,6960	4,8230
7Y	4,6562	-13	10	4,7040	4,7590	4,9010
10Y	4,7178	-13	12	4,7770	4,8600	4,9850
15Y	4,8360	-13	14	4,8880	4,9480	5,0220
20Y	4,8823	-13	14	4,9170	4,9350	4,9630
30Y	4,8053	-12	14	4,8140	4,7930	4,7770

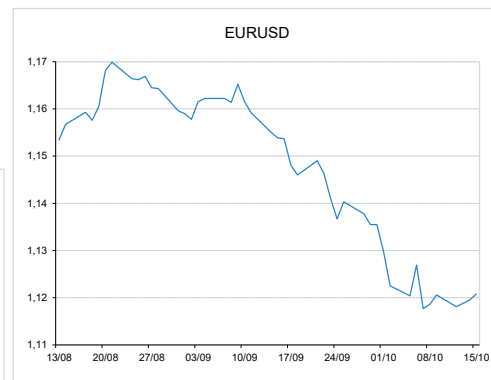
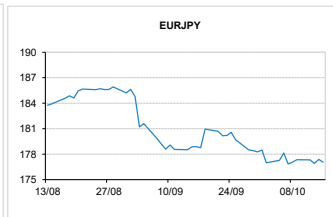
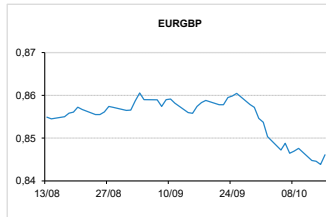


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	106,09	0,03	2,78	OT 2Y	3,193	-0,04	-6,70
JETFUEL	1,670,75	4,25	73,75	OT 5Y	3,455	-0,06	-3,70
DIESEL	1,489,50	-1,25	-42,50	OT 10Y	3,883	-0,06	-2,50
COBRE	14,436,00	-87,50	489,50	BUND 10Y	3,414	-6,80	-14,40
ZINCO	3,770,50	-19,01	-79,12	SCHATZ 2Y	3,411	-3,04	-18,30
OURO	4,148,29	42,93	-136,17	T-NOTE 10Y	5,289	-7,50	6,10
TRIGO	678,50	5,25	-50,00	T-NOTE 2Y	4,981	-4,31	6,00
LICENÇA C02	85,85	-1,29	0,24	GILT 10Y	6,089	-9,15	-6,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1208	0,12%	-2,87%	1,1253	1,1296	1,1387
EUR/GBP	0,8461	-0,27%	1,15%	0,84919	0,85237	0,85932
EUR/JPY	177,060	0,19%	1,02%	177,054	177,047	177,035
EUR/CHF	0,9295	0,21%	1,67%	0,9230	0,9163	0,9029
EUR/BRL	5,6576	-0,85%	5,09%	5,7782	5,8968	6,1266
EUR/PLN	4,3687	0,06%	-0,61%	4,3836	4,3991	4,4348



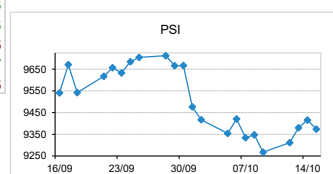
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1208	0,8461	177,06	0,9295	11,1693	7,4752	1,5909	1,62097	5,6576	10,6267
USD	0,8925	-	0,7546	158,023	0,8291	9,9580	6,6715	1,4192	1,4448	5,0424	9,4830

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,300	-1,94	-4,44
BCP	1,120	-0,40	24,92
CORT. AMORIM	6,690	-1,04	1,21
CTT	5,565	0,91	-25,10
EDP	4,831	-1,53	23,40
EDP R	12,210	-2,32	1,41
GALP	22,650	0,00	54,82
IBERSOL	9,940	-1,00	0,40
J MARTINS	17,830	2,59	-11,99
MOTA ENGIL	4,710	-2,08	-4,81
NAVIGATOR	3,056	-1,29	-2,68
NOS	5,270	0,86	33,83
REN	3,560	-0,97	10,73
SEMAPA	19,340	-0,72	-7,46
SONAE SGPS	2,100	0,00	30,27
TEIX. DUARTE	0,441	-2,00	-30,66

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	2,59
CTT	0,91
NOS	0,86
EDP	-1,53
ALTRI	-1,94
TEIX. DUARTE	-2,00
MOTA ENGIL	-2,08
EDP R	-2,32



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.373,82	-0,44%	13,43%	9.759,12	7.975,15
CAC40	7.934,70	0,78%	-2,64%	8.755,03	7.505,27
ESTX 50 PR	6.168,26	-0,36%	6,51%	6.577,20	5.376,81
XTRA DAX	25.382,62	0,33%	3,64%	26.618,74	21.863,81
S&P 500	7.726,15	0,09%	12,87%	7.844,52	6.316,91
IBEX 35	19.177,70	-0,28%	10,80%	20.356,50	15.409,30
NIKKEI 225	64.425,95	-4,90%	27,98%	72.831,73	47.494,31

