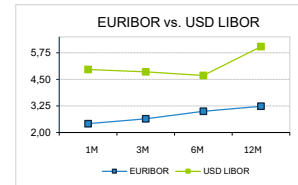


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

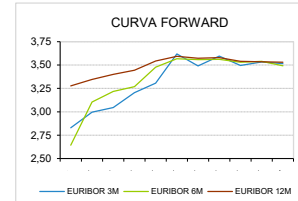
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4150	-2	-6	1M	4,9602	0	-35	3,8449	-0,1100
3M	2,6430	0	2	3M	4,8537	0	-42	3,9884	-0,0373
6M	2,9940	2	2	6M	4,6821	-1	-45	4,1824	0,1100
12M	3,2330	2	-11	12M	6,0414	8	31	4,5148	0,3350

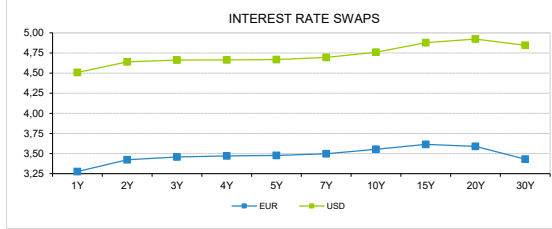


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	3,2759	1	-4	3,5740	3,5121
2Y	3,4228	0	-4	3,5540	3,5090
3Y	3,4576	1	-1	3,5390	3,5165
4Y	3,4700	0	1	3,5326	3,5360
5Y	3,4767	1	3	3,5332	3,5573
7Y	3,4980	1	5	3,5570	3,6060
10Y	3,5529	1	6	3,6081	3,6540
15Y	3,6139	1	7	3,6440	3,6478
20Y	3,5880	1	6	3,5982	3,5678
30Y	3,4308	0	4	3,4270	3,3740

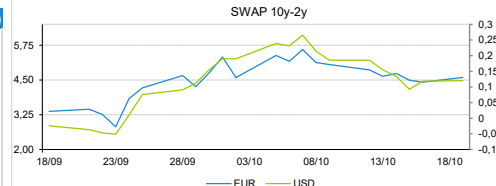
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,5074	5	2	4,7740	4,6640	4,7430
2Y	4,6385	7	2	4,7490	4,6770	4,7760
3Y	4,6624	7	6	4,7220	4,6980	4,8020
4Y	4,6634	7	8	4,7140	4,7240	4,8350
5Y	4,6677	8	11	4,7200	4,7490	4,8740
7Y	4,6933	7	14	4,7490	4,8110	4,9470
10Y	4,7585	7	18	4,8210	4,9070	5,0270
15Y	4,8771	6	21	4,9280	4,9880	5,0560
20Y	4,9225	6	22	4,9530	4,9730	5,0000
30Y	4,8444	5	22	4,8540	4,8340	4,8160

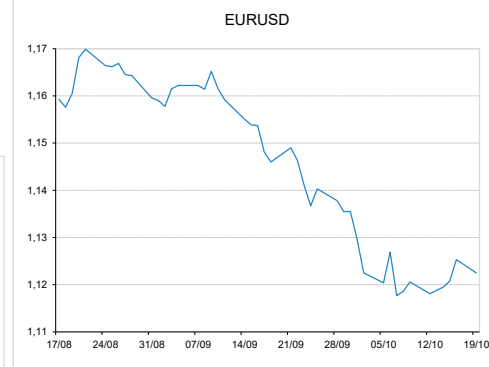
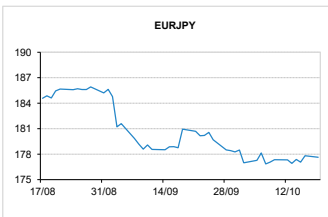
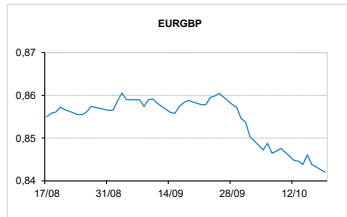


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	109,61	-0,25	10,32	OT 2Y	3,211	0,04	-1,50
JETFUEL	1,591,25	-40,75	-86,50	OT 5Y	3,494	0,04	5,70
DIESEL	1,459,75	-14,00	-132,50	OT 10Y	3,935	0,05	9,60
COBRE	14,359,50	60,50	175,00	BUND 10Y	3,465	5,31	-3,40
ZINCO	3,705,87	28,36	-123,54	SCHATZ 2Y	3,429	4,31	-13,90
OURO	4,142,89	-22,70	-193,16	T-NOTE 10Y	5,324	3,35	12,50
TRIGO	656,00	-4,50	-58,25	T-NOTE 2Y	4,991	3,69	4,50
LICENÇA C02	85,40	-0,01	-1,49	GILT 10Y	6,185	13,03	27,40



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1225	-0,25%	-2,31%	1,1269	1,1313	1,1405
EUR/GBP	0,84205	0,21%	1,87%	0,84515	0,84834	0,85543
EUR/JPY	177,630	0,11%	1,73%	177,624	177,617	177,604
EUR/CHF	0,9262	-0,02%	1,65%	0,9196	0,9130	0,8996
EUR/BRL	5,6672	0,43%	3,36%	5,7885	5,9076	6,1436
EUR/PLN	4,3703	-0,03%	-0,56%	4,3853	4,4015	4,4379



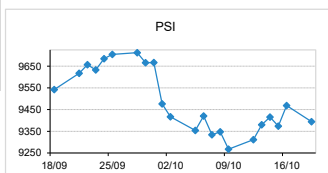
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1225	0,8421	177,63	0,9262	11,1187	7,4748	1,5791	1,60648	5,6672	10,5540
USD	0,8915	-	0,7509	158,429	0,8257	9,9056	6,6638	1,4090	1,4316	5,0575	9,4080

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,355	0,00	-3,22
BCP	1,106	-1,29	23,41
CORT. AMORIM	6,850	0,88	3,63
CTT	5,500	-1,70	-25,98
EDP	4,761	-3,23	21,61
EDP R	12,110	-3,43	0,58
GALP	22,800	0,66	55,84
IBERSOL	10,340	2,58	4,44
J MARTINS	18,650	2,59	-7,95
MOTA ENGIL	4,674	0,43	-5,54
NAVIGATOR	3,070	-0,39	-2,23
NOS	5,230	-1,51	32,82
REN	3,540	-1,39	10,11
SEMAPA	19,900	2,16	-4,78
SONAE SGPS	2,125	0,47	31,82
TEIX. DUARTE	0,448	-0,22	-29,56

MAIORES GANHOS/PERDAS	
Título	Varição %
J MARTINS	2,59
IBERSOL	2,58
SEMAPA	2,16
CORT. AMORIM	0,88
GALP	0,66
REN	-1,39
NOS	-1,51
CTT	-1,70
EDP	-3,23
EDP R	-3,43



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.394,18	-0,78%	13,68%	9.759,12	7.975,15
CAC40	7.868,05	-1,11%	-3,45%	8.755,03	7.505,27
ESTX 50 PR	6.144,81	-0,96%	6,10%	6.577,20	5.376,81
XTRA DAX	25.319,77	-1,18%	3,39%	26.618,74	21.863,81
S&P 500	7.709,17	0,68%	12,65%	7.844,52	6.316,91
IBEX 35	19.039,30	-1,49%	10,00%	20.356,50	15.704,70
NIKKEI 225	64.916,70	-0,62%	28,96%	72.831,73	48.235,30

