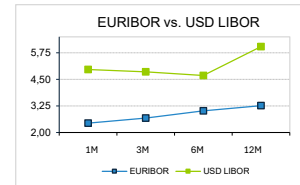


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

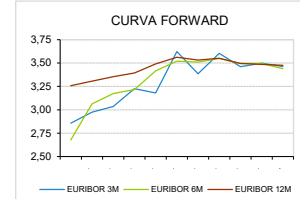
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4410	1	-2	1M	4,9602	0	-35	3,8762	-0,0550
3M	2,6770	1	7	3M	4,8537	0	-42	4,0010	-0,0625
6M	3,0190	-1	2	6M	4,6821	-1	-45	4,1947	0,1100
12M	3,2620	0	-7	12M	6,0414	8	31	4,5391	0,3175

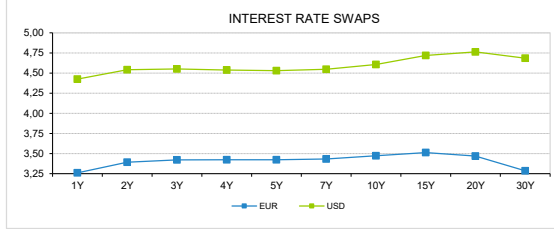


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	3,2599	-3	-7	3,5287	3,4370
2Y	3,3924	-6	-9	3,5033	3,4267
3Y	3,4199	-6	-7	3,4790	3,4282
4Y	3,4235	-5	-6	3,4680	3,4416
5Y	3,4228	-5	-5	3,4610	3,4587
7Y	3,4327	-5	-3	3,4728	3,4990
10Y	3,4720	-6	-2	3,5120	3,5383
15Y	3,5118	-7	-3	3,5300	3,5130
20Y	3,4678	-7	-6	3,4650	3,4160
30Y	3,2860	-8	-10	3,2683	3,2010

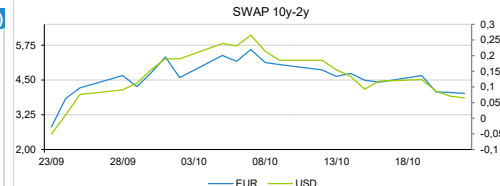
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,4246	-9	-8	4,6720	4,4960	4,5600
2Y	4,5413	-10	-10	4,6190	4,4920	4,5800
3Y	4,5513	-11	-8	4,5800	4,5130	4,6170
4Y	4,5378	-11	-6	4,5580	4,5340	4,6550
5Y	4,5303	-12	-5	4,5590	4,5640	4,6910
7Y	4,5465	-11	-2	4,5810	4,6280	4,7580
10Y	4,6064	-11	2	4,6500	4,7200	4,8440
15Y	4,7193	-10	4	4,7560	4,8090	4,8810
20Y	4,7629	-10	5	4,7840	4,7980	4,8250
30Y	4,6849	-9	5	4,6850	4,6600	4,6430

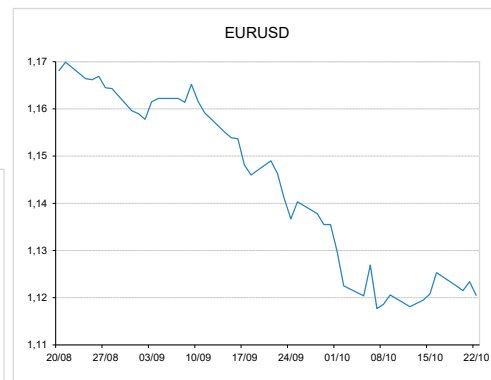
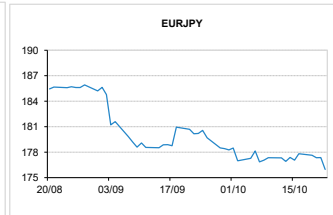
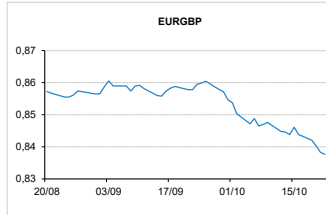


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	111,37	2,55	15,96	OT 2Y	3,171	-0,05	-6,40
JETFUEL	1,625,25	-6,50	86,00	OT 5Y	3,482	-0,03	2,50
DIESEL	1,474,00	-16,00	-6,00	OT 10Y	3,911	-0,03	8,40
COBRE	14.370,50	-64,50	-305,00	BUND 10Y	3,348	-8,66	-11,80
ZINCO	3.776,52	37,66	-174,51	SCHATZ 2Y	3,342	-8,10	-21,10
OURO	4.052,27	-83,25	-309,53	T-NOTE 10Y	5,210	-12,37	-1,20
TRIGO	626,75	-1,50	-90,50	T-NOTE 2Y	4,901	-13,33	-10,00
LICENÇA C02	86,36	0,45	-0,37	GILT 10Y	6,006	-8,33	9,90



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1205	-0,26%	-2,25%	1,1249	1,1293	1,1384
EUR/GBP	0,8377	0,07%	2,40%	0,84087	0,84419	0,85155
EUR/JPY	175,970	0,79%	2,39%	175,964	175,958	175,945
EUR/CHF	0,9223	0,40%	1,88%	0,9158	0,9092	0,8960
EUR/BRL	5,6531	-0,18%	3,27%	5,7751	5,8917	6,1276
EUR/PLN	4,3768	-0,46%	-0,62%	4,3919	4,4075	4,4441



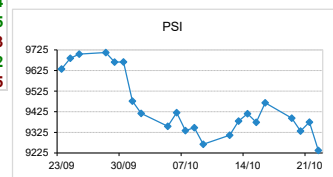
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1205	0,8377	175,97	0,9223	11,1080	7,4743	1,5718	1,59707	5,6531	10,4746
USD	0,8931	-	0,7483	157,237	0,8235	9,9248	6,6751	1,4033	1,4264	5,0432	9,3561

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,260	-1,73	-5,33
BCP	1,068	-4,81	19,17
CORT. AMORIM	6,790	-0,59	2,72
CTT	5,475	-0,27	-26,31
EDP	4,740	-0,42	21,07
EDP R	11,860	-1,90	-1,50
GALP	22,200	-1,33	51,74
IBERSOL	10,120	-3,62	2,22
J MARTINS	18,420	0,60	9,08
MOTA ENGIL	4,474	-4,32	-9,58
NAVIGATOR	3,036	-0,85	-3,31
NOS	5,160	-0,48	31,04
REN	3,535	-0,28	9,95
SEMAPA	19,200	-1,64	-8,13
SONAE SGPS	2,125	-0,23	31,82
TEIX. DUARTE	0,429	-3,27	-32,55

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	0,60
EDP R	-1,90
TEIX. DUARTE	-3,27
IBERSOL	-3,62
MOTA ENGIL	-4,32
BCP	-4,81



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.237,82	-1,46%	11,79%	9.759,12	7.975,15
CAC40	7.811,26	-1,39%	-4,15%	8.755,03	7.505,27
ESTX 50 PR	6.087,01	-1,94%	5,10%	6.577,20	5.376,81
XTRA DAX	25.371,75	-1,07%	3,60%	26.618,74	21.863,81
S&P 500	7.660,23	-1,24%	11,92%	7.844,52	6.316,91
IBEX 35	18.913,50	-2,12%	9,28%	20.356,50	15.723,90
NIKKEI 225	62.907,84	-2,65%	24,97%	72.831,73	48.235,30

