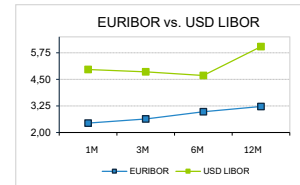


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

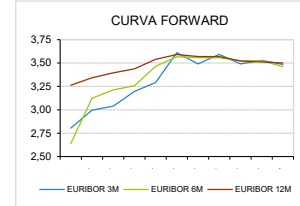
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	AST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	2,4430	-1	-2	1M	4,9602	0	-35	3,9034	-0,0700
3M	2,6380	-3	3	3M	4,8537	0	-42	4,0202	-0,0750
6M	2,9780	-3	-9	6M	4,6821	-1	-45	4,2143	0,1125
12M	3,2250	-4	-15	12M	6,0414	8	31	4,5525	0,3200

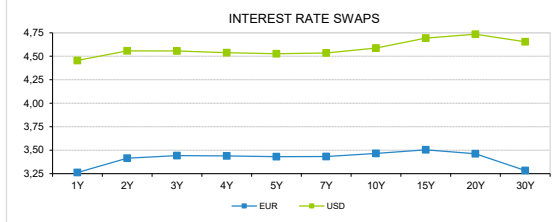


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	3,2620	0	-13	3,5705	3,4295	3,4179
2Y	3,4140	2	-15	3,5364	3,4130	3,4350
3Y	3,4420	2	-17	3,5020	3,4140	3,4600
4Y	3,4390	2	-20	3,4764	3,4240	3,4822
5Y	3,4311	2	-21	3,4654	3,4398	3,5050
7Y	3,4320	1	-22	3,4700	3,4762	3,5411
10Y	3,4649	1	-24	3,5038	3,5190	3,5508
15Y	3,5040	1	-24	3,5220	3,4967	3,4762
20Y	3,4620	1	-23	3,4592	3,4048	3,3530
30Y	3,2828	2	-26	3,2660	3,1950	3,1270

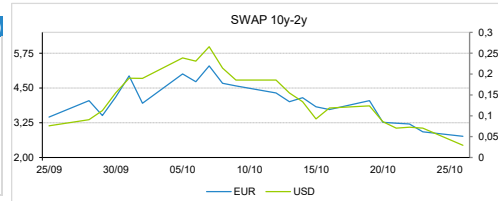
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	2,65
EUA	4,00
Reino Unido	3,75
Japão	1,25
Canadá	2,25
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	4,60
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	4,4556	3	-15	4,6660	4,4790	4,5320
2Y	4,5580	2	-22	4,6100	4,4790	4,5520
3Y	4,5565	2	-25	4,5680	4,4960	4,5900
4Y	4,5383	1	-26	4,5480	4,5140	4,6260
5Y	4,5274	0	-27	4,5450	4,5430	4,6600
7Y	4,5351	-1	-28	4,5640	4,6030	4,7340
10Y	4,5873	-2	-28	4,6300	4,6970	4,8110
15Y	4,6941	-2	-27	4,7300	4,7780	4,8450
20Y	4,7350	-3	-26	4,7560	4,7660	4,7910
30Y	4,6540	-3	-25	4,6570	4,6290	4,6100

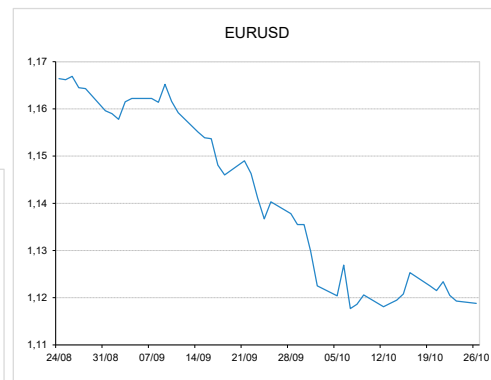
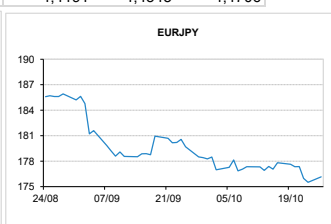
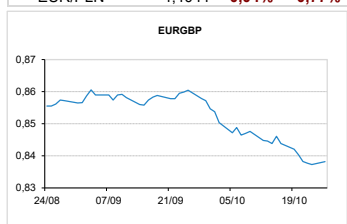


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	117,17	0,45	19,73	OT 2Y	3,197	0,03	-15,50
JETFUEL	1,658,50	21,00	63,50	OT 5Y	3,459	-0,02	-15,80
DIESEL	1,531,50	50,75	11,00	OT 10Y	3,874	-0,03	-10,90
COBRE	14,298,00	244,50	-295,50	BUND 10Y	3,371	1,69	-25,40
ZINCO	3,771,37	81,17	-154,76	SCHATZ 2Y	3,408	5,82	-25,50
OURO	4,018,17	22,09	-97,22	T-NOTE 10Y	5,201	-0,20	-16,30
TRIGO	617,50	-7,50	-85,75	T-NOTE 2Y	4,909	1,64	-20,90
LICENÇA C02	88,36	2,10	1,58	GILT 10Y	6,016	-3,42	-9,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1188	-0,04%	-1,67%	1,1232	1,1275	1,1364
EUR/GBP	0,8382	-0,11%	2,34%	0,84136	0,84467	0,85205
EUR/JPY	176,150	-0,36%	1,33%	176,144	176,137	176,125
EUR/CHF	0,9251	-0,10%	2,28%	0,9185	0,9118	0,8984
EUR/BRL	6,0875	-8,38%	-2,41%	6,2246	6,3634	6,6917
EUR/PLN	4,4041	-0,04%	-0,77%	4,4191	4,4345	4,4706



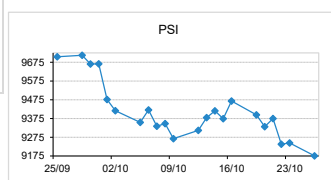
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1188	0,8382	176,15	0,9251	11,1308	7,4744	1,5681	1,59364	6,0875	10,4171
USD	0,8942	-	0,7493	157,52	0,8274	9,9557	6,6840	1,4045	1,4253	5,4644	9,3308

ACCIONISTA

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,310	0,82	-4,22
BCP	1,073	1,23	19,67
CORT. AMORIM	6,880	-0,29	4,08
CTT	5,500	1,66	-25,98
EDP	4,756	1,41	21,48
EDP R	12,160	2,88	1,00
GALP	20,470	-10,84	39,92
IBERSOL	10,280	-0,19	3,84
J MARTINS	18,040	-1,85	-10,96
MOTA ENGIL	4,616	2,81	-6,71
NAVIGATOR	2,984	1,50	-4,97
NOS	5,115	-0,97	29,90
REN	3,550	0,28	10,42
SEMAPA	19,500	2,09	-6,70
SONAE SGPS	2,135	-0,23	32,44
TEIX. DUARTE	0,431	1,41	-32,23

MAIORES GANHOS/PERDAS	
Título	Varição %
EDP R	2,88
MOTA ENGIL	2,81
SEMAPA	2,09
CTT	1,66
NAVIGATOR	1,50
SONAE SGP	-0,23
CORT. AMORIM	-0,29
NOS	-0,97
J MARTINS	-1,85
GALP	-10,84



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI	9.175,73	-0,75%	11,04%	9.759,12	7.975,15
CAC40	7.847,32	0,83%	-3,71%	8.755,03	7.505,27
ESTX 50 PR	6.116,23	0,79%	5,61%	6.577,20	5.376,81
XTRA DAX	25.410,84	0,91%	3,76%	26.618,74	21.863,81
S&P 500	7.678,65	0,72%	12,17%	7.844,52	6.316,91
IBEX 35	19.033,30	0,23%	9,97%	20.356,50	15.724,60
NIKKEI 225	62.189,65	-0,80%	23,54%	72.831,73	48.235,30

