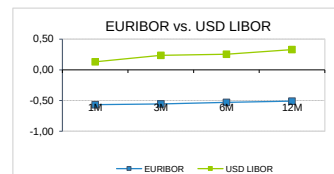


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

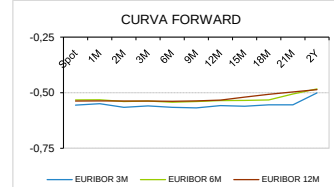
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5670	1	-2	1M	0,1309	-1	-2	0,0259	-0,8116
3M	-0,5560	0	-2	3M	0,2369	0	1	0,0255	-0,7626
6M	-0,5300	-1	-2	6M	0,2539	0	0	0,0304	-0,7258
12M	-0,5090	-1	-2	12M	0,3298	-1	-1	0,0734	-0,6114

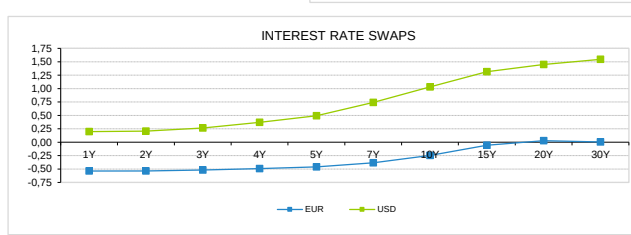


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5372	0	-1	-0,5336	-0,4172	-0,2460
2Y	-0,5355	1	0	-0,5102	-0,3786	-0,1945
3Y	-0,5190	1	1	-0,4781	-0,3343	-0,1445
4Y	-0,4930	1	1	-0,4430	-0,2860	-0,0910
5Y	-0,4615	1	1	-0,4038	-0,2370	-0,0350
7Y	-0,3837	2	1	-0,3140	-0,1340	0,0510
10Y	-0,2465	2	1	-0,1705	-0,0050	0,1430
15Y	-0,0558	2	1	-0,0008	0,1053	0,1892
20Y	0,0282	2	1	0,0567	0,1137	0,1525
30Y	0,0043	2	0	0,0140	0,0337	0,0442

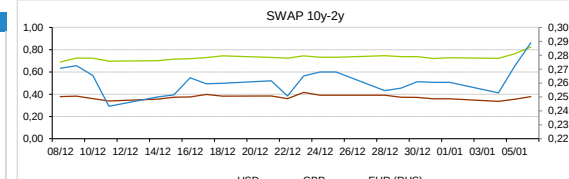
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1975	1	-1	0,2203	0,6455	1,2560
2Y	0,2076	2	-2	0,3037	0,8260	1,3465
3Y	0,2660	3	-1	0,3895	0,9615	1,4630
4Y	0,3689	4	1	0,5385	1,0385	1,5340
5Y	0,4924	5	3	0,6575	1,1495	1,6022
7Y	0,7415	6	7	0,9055	1,3020	1,6690
10Y	1,0314	8	9	1,1870	1,5140	1,6860
15Y	1,3143	9	12	1,4130	1,6375	1,8175
20Y	1,4495	9	12	1,5150	1,6330	1,7835
30Y	1,5450	10	14	1,5355	1,6448	1,7515

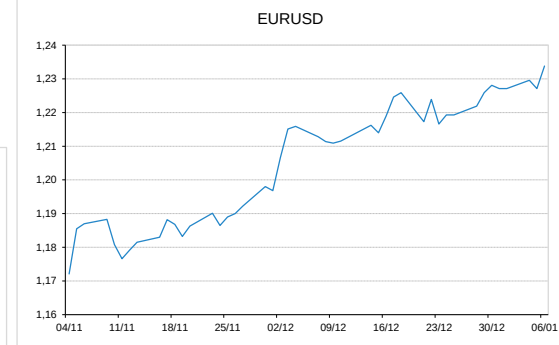
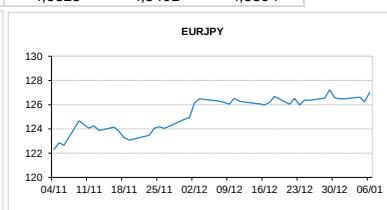


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,54	0,94	5,35	OT 2Y	-0,707	0,00	0,40
JETFUEL	454,21	21,86	37,84	OT 5Y	-0,423	0,01	2,30
DIESEL	439,46	20,10	35,59	OT 10Y	0,022	0,02	0,50
COBRE	8.050,50	141,50	241,50	BUND 10Y	-1,217	4,30	4,00
ZINCO	2.791,50	20,75	45,00	SCHATZ 2Y	-0,124	2,06	6,10
OURO	1.903,10	-47,13	64,24	T-NOTE 10Y	1,904	6,41	5,30
TRIGO	651,00	-3,00	75,50	T-NOTE 2Y	0,737	2,22	-0,40
LICENÇA C02	33,26	0,30	2,95	GILT 10Y	0,431	3,79	-3,00



CAMBIAL

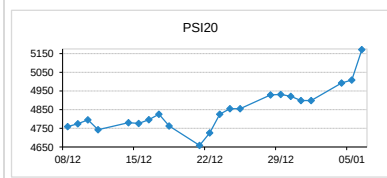
CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2338	0,55%	1,73%	1,2362	1,2387	1,2443
EUR/GBP	0,90635	-0,33%	0,64%	0,9077	0,9090	0,9118
EUR/JPY	127,03	-0,61%	-0,57%	127,03	127,03	127,03
EUR/CHF	1,0829	-0,28%	-0,35%	1,0822	1,0816	1,0802
EUR/BRL	6,5479	-0,98%	-5,57%	6,5771	6,6182	6,7497
EUR/PLN	4,5264	0,15%	-1,30%	4,5325	4,5401	4,5594



ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,360	2,88	3,88
BCP	0,143	9,33	15,99
CORT. AMORIM	11,500	0,88	-0,86
CTT	2,430	1,67	3,40
EDP	5,528	4,22	7,21
EDP R	23,950	2,57	5,04
GALP	9,290	3,41	6,12
IBERSOL	5,220	-0,76	-3,33
J MARTINS	14,270	1,28	3,26
MOTA ENIGL	1,466	4,27	7,48
NAVIGATOR	2,560	3,98	2,48
NOVABASE	3,300	0,92	2,80
NOS	3,008	1,55	5,25
PHAROL	0,139	6,60	11,38
REN	2,400	0,84	1,48
SEMAPA	9,210	3,02	2,33
SONAE SGPS	0,694	2,06	4,91

MAIORES GANHOS/PERDAS	
Título	Variação %
BCP	9,33
PHAROL	6,60
MOTA ENIGL	4,27
EDP	4,22
NAVIGATOR	3,98
IBERSOL	-0,76



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.171,82	3,26%	5,58%	5.454,21	3.500,02
CAC40	5.645,98	1,46%	1,70%	6.111,41	3.632,06
ESTX 50 PR	3.619,33	2,02%	1,88%	3.867,28	2.302,84
XTRA DAX	13.917,83	1,95%	1,45%	13.919,23	8.255,65
S&P 500	3.772,01	1,21%	0,43%	3.775,00	2.191,86
IBEX 35	8.363,40	3,36%	3,59%	10.100,20	5.814,50
NIKKEI 225	27.055,94	-0,38%	-1,41%	27.602,52	16.358,19

