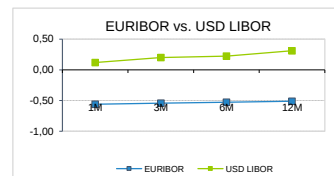


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

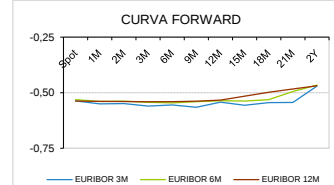
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5600	1	-1	1M	0,1195	0	-3	0,0258	-0,8116
3M	-0,5430	1	0	3M	0,2019	0	-5	0,0394	-0,7614
6M	-0,5280	0	0	6M	0,2233	0	-3	0,0439	-0,7258
12M	-0,5110	0	-1	12M	0,3111	0	-3	0,0829	-0,6138

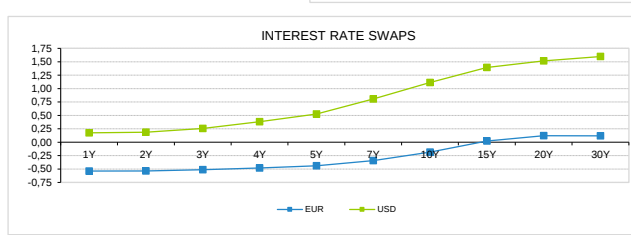


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5377	0	-1	-0,5355	-0,3815	-0,1643
2Y	-0,5350	0	-1	-0,5008	-0,3263	-0,1068
3Y	-0,5130	1	-1	-0,4613	-0,2720	-0,0488
4Y	-0,4803	0	0	-0,4137	-0,2159	0,0066
5Y	-0,4383	0	2	-0,3635	-0,1593	0,0630
7Y	-0,3425	0	5	-0,2564	-0,0479	0,1558
10Y	-0,1850	0	8	-0,0980	0,0905	0,2501
15Y	0,0230	0	10	0,0851	0,2077	0,3058
20Y	0,1210	0	12	0,1564	0,2272	0,2794
30Y	0,1190	0	14	0,1336	0,1640	0,1824

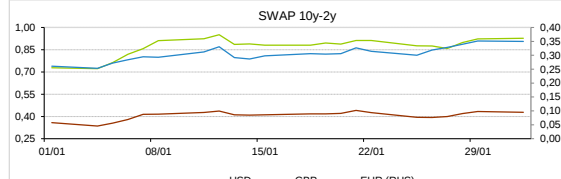
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1748	0	-2	0,2015	0,7678	1,4266
2Y	0,1862	0	-1	0,2964	0,9185	1,5392
3Y	0,2560	0	1	0,4405	1,0974	1,6203
4Y	0,3821	0	6	0,6131	1,2150	1,6861
5Y	0,5242	0	10	0,7726	1,3352	1,7403
7Y	0,8067	0	15	1,0310	1,4780	1,7880
10Y	1,1134	0	19	1,2965	1,6456	1,8450
15Y	1,3928	1	20	1,5160	1,7320	1,8765
20Y	1,5167	1	21	1,5890	1,7804	1,8650
30Y	1,5969	1	19	1,6315	1,7465	1,7995

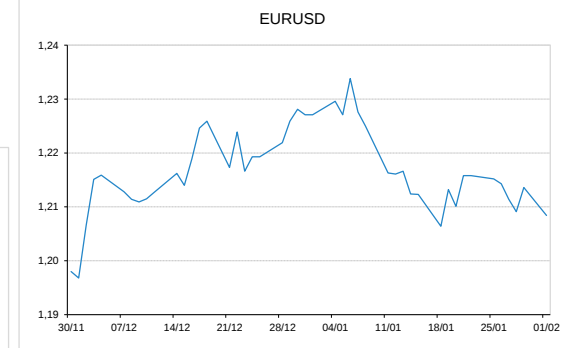
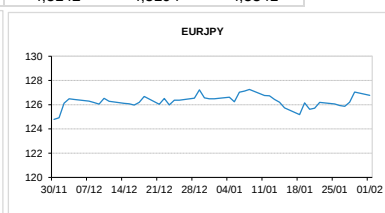


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,89	0,85	4,07	OT 2Y	-0,677	0,01	4,80
JETFUEL	463,00	-0,75	21,48	OT 5Y	-0,449	0,00	-1,40
DIESEL	450,50	-1,50	22,50	OT 10Y	0,034	-0,01	0,40
COBRE	7.813,50	-17,00	-3,50	BUND 10Y	-1,215	0,27	2,80
ZINCO	2.561,50	-13,50	-191,25	SCHATZ 2Y	-0,140	0,69	-1,40
OURO	1.862,62	14,96	-31,74	T-NOTE 10Y	1,892	-2,14	7,40
TRIGO	647,75	-15,25	7,25	T-NOTE 2Y	0,702	-0,74	-0,70
LICENÇA C02	32,89	-0,06	0,17	GILT 10Y	0,502	-0,09	12,70



CAMBIAL

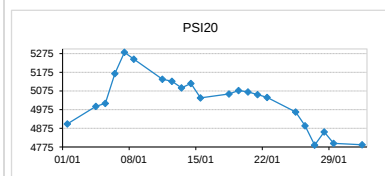
CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2084	-0,43%	-1,52%	1,2108	1,2132	1,2186
EUR/GBP	0,882	0,21%	1,93%	0,8833	0,8847	0,8875
EUR/JPY	126,77	0,22%	-0,22%	126,77	126,77	126,77
EUR/CHF	1,0820	-0,10%	-0,07%	1,0814	1,0807	1,0794
EUR/BRL	6,5985	0,64%	-3,85%	6,6276	6,6755	6,8263
EUR/PLN	4,5103	0,26%	1,30%	4,5142	4,5194	4,5341



ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,000	1,71	-3,10
BCP	0,115	0,70	-6,66
CORT. AMORIM	11,060	-0,72	-4,66
CTT	2,375	-0,63	1,06
EDP	5,228	1,08	1,40
EDP R	22,550	0,00	-1,10
GALP	8,124	-1,93	-7,20
IBERSOL	4,980	2,05	-7,78
J MARTINS	13,270	-1,52	-3,98
MOTA ENGIL	1,380	0,00	1,17
NAVIGATOR	2,474	0,00	-0,96
NOVABASE	3,320	0,61	3,43
NOS	2,808	-1,13	-1,75
PHAROL	0,119	-2,77	-4,49
REN	2,340	-0,21	-1,06
SEMAPA	8,700	-0,57	-3,33
SONAE SGPS	0,661	-0,08	-0,15

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	2,05
ALTRI	1,71
EDP	1,08
BCP	0,70
NOVABASE	0,61
CORT. AMORIM	-0,72
NOS	-1,13
J MARTINS	-1,52
GALP	-1,93
PHAROL	-2,77



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.786,62	-0,17%	-2,28%	5.454,21	3.500,02
CAC40	5.467,36	1,26%	-1,51%	6.111,41	3.632,06
ESTX 50 PR	3.533,24	1,49%	-0,55%	3.867,28	2.302,84
XTRA DAX	13.627,52	1,45%	-0,67%	14.131,52	8.255,65
S&P 500	3.757,24	1,16%	0,04%	3.870,90	2.191,86
IBEX 35	7.800,40	0,55%	-3,39%	10.100,20	5.814,50
NIKKEI 225	28.091,05	1,55%	2,36%	28.979,53	16.358,19

