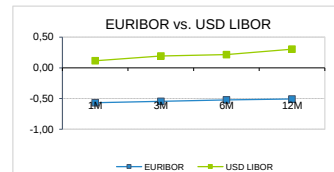


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

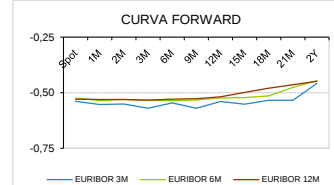
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5680	-1	-1	1M	0,1153	0	-3	0,0279	-0,7994
3M	-0,5450	-1	0	3M	0,1923	0	-5	0,0399	-0,7602
6M	-0,5210	1	0	6M	0,2171	0	-4	0,0473	-0,7226
12M	-0,5070	1	-1	12M	0,3041	0	-4	0,0914	-0,6120

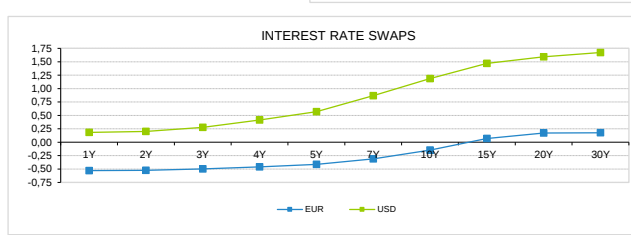


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5293	1	1	-0,5195	-0,3447	-0,1140
2Y	-0,5238	1	2	-0,4836	-0,2882	-0,0553
3Y	-0,4987	1	3	-0,4366	-0,2300	0,0025
4Y	-0,4603	1	5	-0,3847	-0,1715	0,0602
5Y	-0,4142	1	7	-0,3303	-0,1136	0,1166
7Y	-0,3109	2	11	-0,2182	0,0009	0,2090
10Y	-0,1476	2	14	-0,0545	0,1441	0,3105
15Y	0,0690	3	18	0,1358	0,2643	0,3650
20Y	0,1710	3	20	0,2106	0,2867	0,3415
30Y	0,1758	3	23	0,1932	0,2272	0,2484

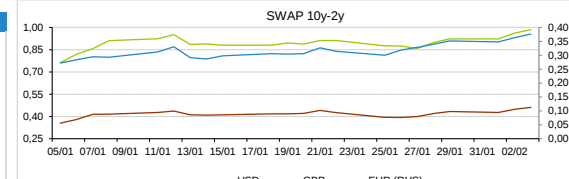
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1825	1	0	0,2187	0,8295	1,5255
2Y	0,2005	1	1	0,3100	1,0128	1,6010
3Y	0,2772	1	4	0,4949	1,1430	1,7258
4Y	0,4146	2	10	0,6697	1,3232	1,7690
5Y	0,5681	2	15	0,8070	1,4095	1,8441
7Y	0,8670	3	22	1,0940	1,5970	1,9209
10Y	1,1853	3	27	1,3780	1,7380	1,9225
15Y	1,4682	3	29	1,5775	1,8420	1,9440
20Y	1,5920	3	29	1,6500	1,8642	1,9795
30Y	1,6724	3	28	1,6991	1,8010	1,8915

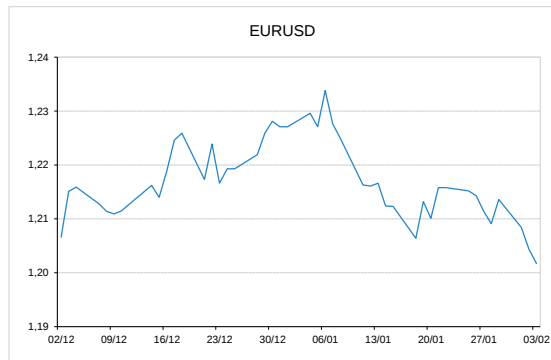
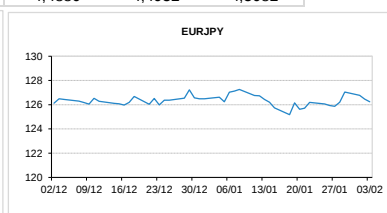


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	58,75	1,29	6,93	OT 2Y	-0,687	-0,02	3,10
JETFUEL	489,04	11,97	50,22	OT 5Y	-0,437	0,00	0,40
DIESEL	476,54	11,49	50,76	OT 10Y	0,054	0,00	4,30
COBRE	7.752,00	-21,50	11,00	BUND 10Y	-1,167	1,73	10,80
ZINCO	2.550,25	-1,50	-191,58	SCHATZ 2Y	-0,124	0,46	2,00
OURO	1.837,14	1,90	-57,22	T-NOTE 10Y	1,929	0,72	11,50
TRIGO	638,00	-6,75	-2,50	T-NOTE 2Y	0,709	0,00	0,20
LICENÇA C02	37,42	2,45	4,70	GILT 10Y	0,548	1,74	17,80



CAMBIAL

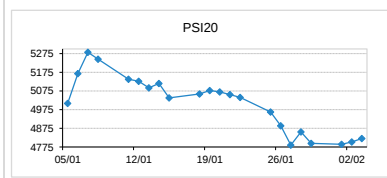
CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2017	-0,22%	-2,27%	1,2040	1,2064	1,2119
EUR/GBP	0,88145	-0,08%	2,29%	0,8828	0,8842	0,8870
EUR/JPY	126,25	0,17%	0,29%	126,25	126,25	126,25
EUR/CHF	1,0812	-0,08%	-0,11%	1,0806	1,0799	1,0785
EUR/BRL	6,4291	0,34%	0,44%	6,4575	6,5029	6,6418
EUR/PLN	4,4842	-0,02%	1,62%	4,4880	4,4932	4,5082



ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	4,964	-0,52	-3,80
BCP	0,116	-0,51	-5,52
CORT. AMORIM	10,780	-2,00	-7,07
CTT	2,350	0,43	0,00
EDP	5,212	0,23	1,09
EDP R	23,150	1,98	1,54
GALP	8,356	1,24	-4,55
IBERSOL	5,040	2,44	-6,67
J MARTINS	13,400	1,02	-3,04
MOTA ENGIL	1,392	-0,14	2,05
NAVIGATOR	2,468	0,00	-1,20
NOVABASE	3,290	-0,90	2,49
NOS	2,756	-1,22	-3,57
PHAROL	0,126	0,16	1,28
REN	2,345	0,43	-0,85
SEMAPA	8,820	-1,34	-2,00
SONAE SGPS	0,657	-0,68	-0,76

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	2,44
EDP R	1,98
GALP	1,24
J MARTINS	1,02
REN	0,43
SONAE SGPS	-0,68
NOVABASE	-0,90
NOS	-1,22
SEMAPA	-1,34
CORT. AMORIM	-2,00



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.820,13	0,37%	-1,60%	5.454,21	3.500,02
CAC40	5.558,25	-0,09%	0,12%	6.111,41	3.632,06
ESTX 50 PR	3.607,49	0,47%	1,54%	3.867,28	2.302,84
XTRA DAX	13.926,18	0,66%	1,51%	14.131,52	8.255,65
S&P 500	3.829,68	0,09%	1,96%	3.870,90	2.191,86
IBEX 35	8.016,50	0,83%	-0,71%	10.100,20	5.814,50
NIKKEI 225	28.646,50	1,00%	4,38%	28.979,53	16.358,19

