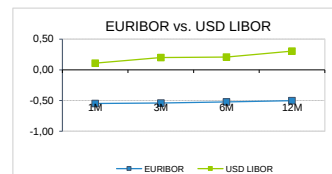


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

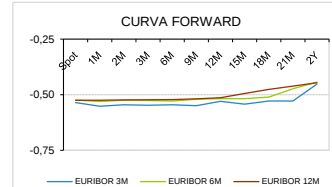
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5480	0	0	1M	0,1095	-1	-2	0,0318	-0,7998
3M	-0,5410	0	0	3M	0,2009	0	-2	0,0508	-0,7586
6M	-0,5210	0	0	6M	0,2080	0	-4	0,0716	-0,7128
12M	-0,5020	0	0	12M	0,3051	0	-2	0,1221	-0,6040

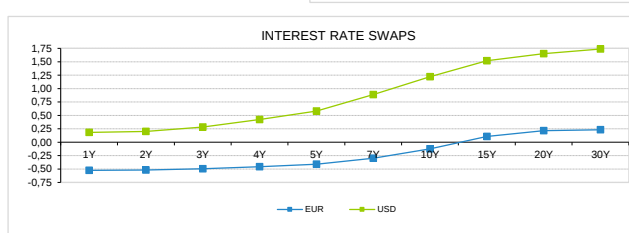


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5250	0	0	-0,5140	-0,3346
2Y	-0,5191	0	0	-0,4800	-0,2820
3Y	-0,4950	0	1	-0,4312	-0,2184
4Y	-0,4560	-1	2	-0,3803	-0,1523
5Y	-0,4090	-1	3	-0,3225	-0,0913
7Y	-0,2988	-1	6	-0,2018	0,0317
10Y	-0,1240	-1	9	-0,0261	0,1825
15Y	0,1060	-2	12	0,1773	0,3157
20Y	0,2160	-1	14	0,2589	0,3437
30Y	0,2320	-2	17	0,2511	0,2906

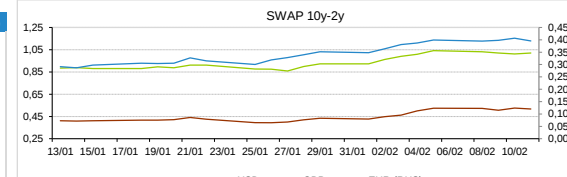
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1828	0	-1	0,2228	0,8529	1,5641
2Y	0,2007	0	-1	0,3315	1,0378	1,6876
3Y	0,2815	0	-1	0,4940	1,2111	1,7784
4Y	0,4236	0	0	0,6831	1,3200	1,8477
5Y	0,5816	0	1	0,8553	1,4748	1,9059
7Y	0,8881	0	5	1,1381	1,6473	1,9895
10Y	1,2212	1	8	1,4201	1,7986	2,0480
15Y	1,5196	1	11	1,6540	1,9107	2,0440
20Y	1,6506	1	11	1,7507	1,9379	2,0320
30Y	1,7375	1	11	1,7610	1,9113	1,9680

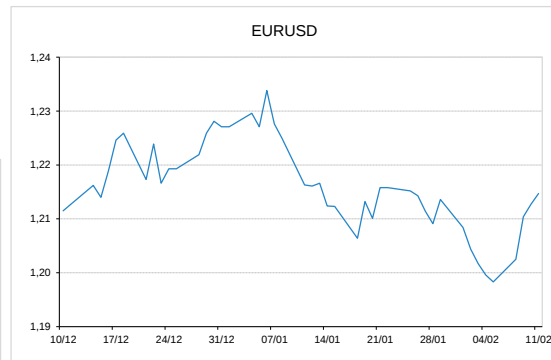
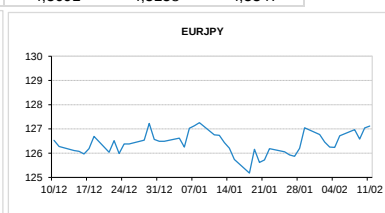


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,38	-0,09	5,79	OT 2Y	-0,612	0,00	6,20
JETFUEL	516,83	1,37	45,30	OT 5Y	-0,341	-0,01	7,30
DIESEL	504,33	1,12	49,76	OT 10Y	0,070	-0,02	3,00
COBRE	8.275,50	152,00	168,50	BUND 10Y	-1,159	-1,87	0,40
ZINCO	2.707,00	30,00	-94,00	SCHATZ 2Y	-0,126	-0,69	-1,40
OURO	1.832,49	-9,82	-16,23	T-NOTE 10Y	1,928	0,43	-4,40
TRIGO	638,75	-2,25	2,00	T-NOTE 2Y	0,706	0,00	-3,30
LICENÇA C02	39,46	0,13	4,93	GILT 10Y	0,644	-1,32	10,90



CAMBIAL

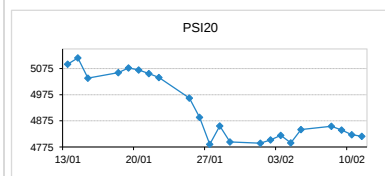
CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2147	0,16%	-0,13%	1,2170	1,2193	1,2246
EUR/GBP	0,87755	-0,12%	2,83%	0,8789	0,8803	0,8833
EUR/JPY	127,12	-0,06%	-0,28%	127,12	127,12	127,12
EUR/CHF	1,0802	-0,07%	0,16%	1,0796	1,0790	1,0776
EUR/BRL	6,5196	0,08%	2,60%	6,5533	6,6014	6,7456
EUR/PLN	4,5034	-0,29%	0,48%	4,5091	4,5158	4,5347



ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,545	1,00	7,46
BCP	0,121	-1,06	-1,54
CORT. AMORIM	10,940	-0,36	-5,69
CTT	2,395	0,21	1,91
EDP	5,008	1,50	-2,87
EDP R	22,050	-0,45	-3,29
GALP	8,922	0,93	1,92
IBERSOL	5,100	0,79	-5,56
J MARTINS	12,760	-0,85	-7,67
MOTA ENGIL	1,430	0,56	4,84
NAVIGATOR	2,592	-0,23	3,76
NOVABASE	3,570	1,71	11,21
NOS	2,762	-1,36	-3,36
PHAROL	0,124	0,00	-0,48
REN	2,310	-1,28	-2,33
SEMAPA	9,520	1,82	5,78
SONAE SGPS	0,655	-1,21	-0,98

MAIORES GANHOS/PERDAS	
Título	Varição %
SEMAPA	1,82
NOVABASE	1,71
EDP	1,50
ALTRI	1,00
GALP	0,93
J MARTINS	-0,85
BCP	-1,06
SONAE SGPS	-1,21
REN	-1,28
NOS	-1,36



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.815,70	-0,13%	-1,69%	5.454,21	3.500,02
CAC40	5.669,82	-0,02%	2,13%	6.111,41	3.632,06
ESTX 50 PR	3.671,68	0,64%	3,35%	3.867,28	2.302,84
XTRA DAX	14.040,91	0,77%	2,35%	14.169,49	8.255,65
S&P 500	3.917,94	0,21%	4,31%	3.931,50	2.191,86
IBEX 35	8.037,60	-0,34%	-0,45%	10.100,20	5.814,50
NIKKEI 225	29.562,93	0,19%	7,72%	29.585,75	16.358,19

