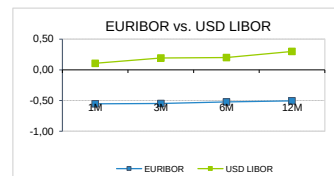


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

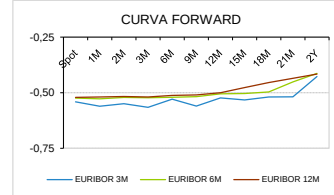
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5530	0	0	1M	0,1074	0	-2	0,0311	-0,8012
3M	-0,5470	0	1	3M	0,1938	0	-4	0,0528	-0,7602
6M	-0,5210	0	1	6M	0,2008	-1	-5	0,0704	-0,7116
12M	-0,5050	0	0	12M	0,2998	0	-3	0,1204	-0,6052

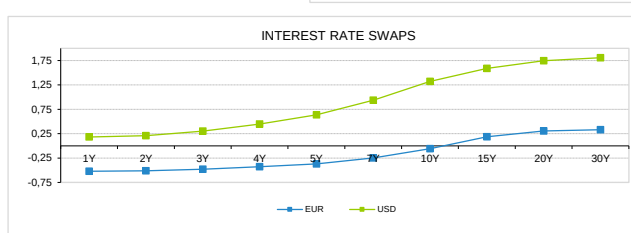


INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,5207	0	2	-0,5023	-0,2703
2Y	-0,5107	0	2	-0,4588	-0,2090
3Y	-0,4790	1	4	-0,3958	-0,1456
4Y	-0,4290	2	6	-0,3338	-0,0770
5Y	-0,3710	2	9	-0,2704	-0,0100
7Y	-0,2477	3	13	-0,1371	0,1200
10Y	-0,0580	4	18	0,0503	0,2790
15Y	0,1870	4	23	0,2659	0,4177
20Y	0,3050	4	26	0,3543	0,4492
30Y	0,3310	4	30	0,3545	0,4010

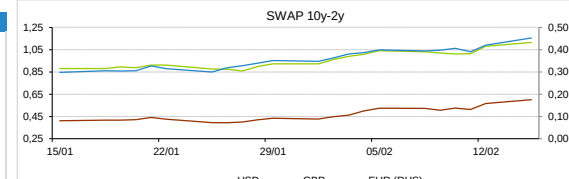
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,00
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,1818	0	-3	0,2391	0,9170	1,4844
2Y	0,2077	0	0	0,3648	1,1530	1,7646
3Y	0,3019	1	3	0,5342	1,2731	1,8731
4Y	0,4472	0	6	0,7270	1,4299	1,9396
5Y	0,6367	2	11	0,8940	1,5559	2,0600
7Y	0,9348	0	14	1,2043	1,7898	2,0797
10Y	1,3228	4	24	1,4923	1,8886	2,1369
15Y	1,5870	0	23	1,7347	2,0152	2,1789
20Y	1,7454	2	26	1,8478	2,0413	2,1487
30Y	1,8080	0	23	1,8731	1,9945	2,0514

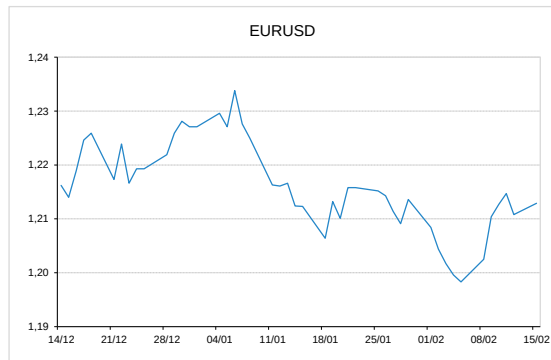
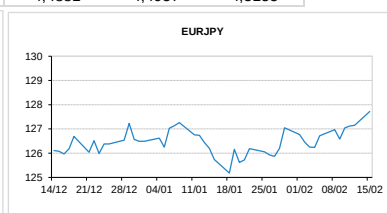


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,29	0,86	8,16	OT 2Y	-0,584	0,01	6,50
JETFUEL	526,25	11,75	47,50	OT 5Y	-0,275	0,04	16,60
DIESEL	512,00	10,50	49,00	OT 10Y	0,151	0,04	14,30
COBRE	8.318,00	51,50	356,50	BUND 10Y	-1,081	5,10	17,50
ZINCO	2.821,75	50,25	56,25	SCHATZ 2Y	-0,103	1,37	4,30
OURO	1.820,47	-3,76	-7,98	T-NOTE 10Y	1,988	3,02	3,10
TRIGO	641,25	2,25	-24,50	T-NOTE 2Y	0,709	0,55	-2,80
LICENÇA C02	39,64	-0,38	7,90	GILT 10Y	0,742	5,23	27,30



CAMBIAL

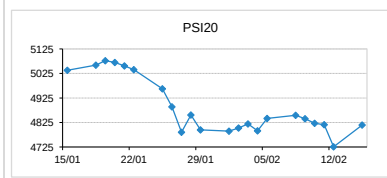
CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2129	0,17%	0,05%	1,2151	1,2175	1,2227
EUR/GBP	0,87225	0,61%	2,03%	0,8736	0,8750	0,8780
EUR/JPY	127,72	-0,45%	-1,55%	127,72	127,72	127,72
EUR/CHF	1,0800	0,10%	-0,35%	1,0794	1,0787	1,0774
EUR/BRL	6,5169	0,26%	-0,33%	6,5477	6,5902	6,6386
EUR/PLN	4,4825	0,29%	1,22%	4,4881	4,4957	4,5155



ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,720	3,53	10,85
BCP	0,124	3,69	0,24
CORT. AMORIM	11,020	0,18	-5,00
CTT	2,405	1,48	2,34
EDP	4,942	0,02	-4,15
EDP R	20,400	0,00	-10,53
GALP	9,474	5,10	8,22
IBERSOL	5,280	5,18	-2,22
J MARTINS	12,820	1,34	-7,24
MOTA ENGIL	1,436	2,57	5,28
NAVIGATOR	2,712	4,07	8,57
NOVABASE	3,600	1,12	12,15
NOS	2,800	1,45	-2,03
PHAROL	0,131	7,74	4,81
REN	2,315	0,43	-2,11
SEMAPA	9,740	3,18	8,22
SONAE SGPS	0,672	3,71	1,51

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	7,74
IBERSOL	5,18
GALP	5,10
NAVIGATOR	4,07
SONAE SGPS	3,71



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.814,42	1,87%	-1,71%	5.454,21	3.500,02
CAC40	5.786,25	1,45%	4,23%	6.111,41	3.632,06
ESTX 50 PR	3.734,20	1,04%	5,11%	3.867,28	2.302,84
XTRA DAX	14.109,48	0,42%	2,85%	14.169,49	8.255,65
S&P 500	3.934,83	0,47%	4,76%	3.937,23	2.191,86
IBEX 35	8.203,50	1,84%	1,61%	10.100,20	5.814,50
NIKKEI 225	30.084,15	1,91%	9,62%	30.092,34	16.358,19

