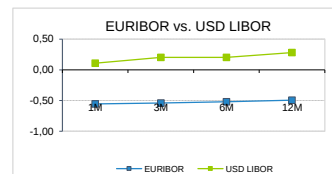


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

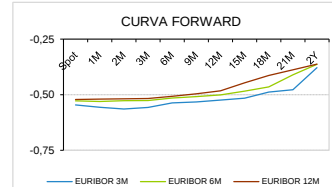
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5550	-1	-1	1M	0,1085	0	-1	0,0490	-0,8032
3M	-0,5400	0	-1	3M	0,2025	0	1	0,0890	-0,7580
6M	-0,5190	-1	0	6M	0,2029	0	0	0,1079	-0,7102
12M	-0,4940	-1	-1	12M	0,2815	0	0	0,1621	-0,5948

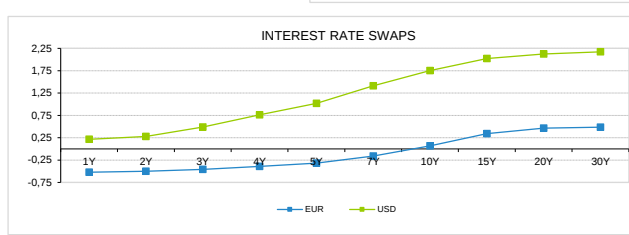


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5215	0	-2	-0,4866	-0,2011	0,1530
2Y	-0,5018	1	-2	-0,4242	-0,1130	0,2350
3Y	-0,4568	1	0	-0,3490	-0,0240	0,3110
4Y	-0,3930	2	1	-0,2680	0,0610	0,3850
5Y	-0,3180	2	3	-0,1830	0,1420	0,4530
7Y	-0,1593	2	6	-0,0190	0,2910	0,5625
10Y	0,0680	2	10	0,1990	0,4620	0,6745
15Y	0,3410	2	13	0,4349	0,6081	0,7340
20Y	0,4650	2	15	0,5251	0,6346	0,7080
30Y	0,4860	2	17	0,5172	0,5733	0,6072

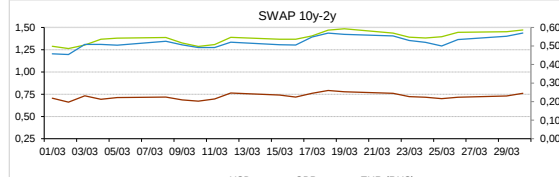
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2147	0	3	0,3477	1,6149	2,3430
2Y	0,2787	1	5	0,6230	1,8120	2,4605
3Y	0,4888	3	9	0,9385	2,0294	2,5049
4Y	0,7625	4	14	1,2281	2,1463	2,5401
5Y	1,0192	5	19	1,4509	2,2322	2,5609
7Y	1,4132	5	23	1,7570	2,3529	2,5710
10Y	1,7506	3	23	1,9790	2,4399	2,6227
15Y	2,0233	2	23	2,1923	2,4776	2,5857
20Y	2,1252	1	22	2,2310	2,4669	2,5100
30Y	2,1717	1	22	2,2350	2,3730	2,4000

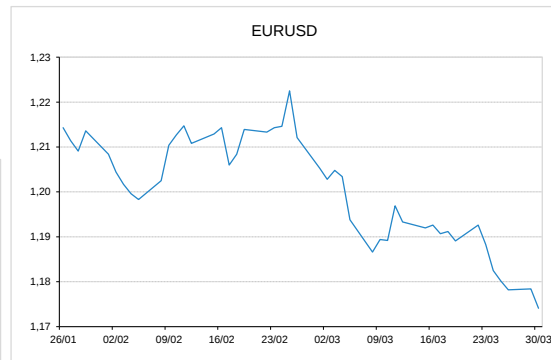
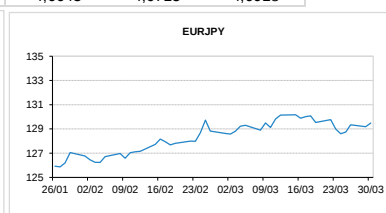


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,34	-0,64	-0,08	OT 2Y	-0,561	0,03	-3,60
JETFUEL	527,50	-0,26	-15,00	OT 5Y	-0,283	0,03	-12,70
DIESEL	513,75	0,00	-15,75	OT 10Y	0,230	0,03	-8,70
COBRE	8.879,00	-97,00	-212,00	BUND 10Y	-0,793	4,36	-3,20
ZINCO	2.818,10	-0,65	32,10	SCHATZ 2Y	-0,039	2,75	-2,30
OURO	1.684,40	-28,92	-49,64	T-NOTE 10Y	2,473	2,71	15,70
TRIGO	603,00	-13,75	-57,25	T-NOTE 2Y	0,759	0,56	0,00
LICENÇA C02	42,13	0,28	4,85	GILT 10Y	1,082	4,68	1,70



CAMBIAL

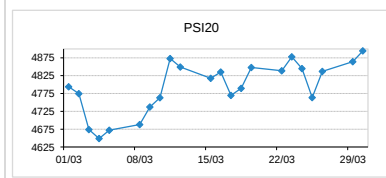
CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1741	-0,36%	-2,59%	1,1764	1,1788	1,1844
EUR/GBP	0,85378	-0,30%	1,38%	0,8552	0,8567	0,8601
EUR/JPY	129,48	-0,22%	-0,66%	129,48	129,48	129,48
EUR/CHF	1,1060	-0,15%	-0,42%	1,1054	1,1048	1,1037
EUR/BRL	6,7254	1,12%	0,87%	6,7807	6,8618	7,0707
EUR/PLN	4,6575	0,14%	-2,67%	4,6643	4,6715	4,6918



ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,440	10,18	24,81
BCP	0,119	2,33	-3,73
CORT. AMORIM	10,160	0,40	-12,41
CTT	3,390	0,89	44,26
EDP	4,805	-1,15	-6,83
EDP R	17,480	0,46	-23,33
GALP	9,958	-0,90	13,78
IBERSOL	5,300	2,32	-1,85
J MARTINS	13,805	-0,43	-0,11
MOTA ENGIL	1,422	1,43	4,25
NAVIGATOR	2,812	2,78	12,57
NOVABASE	3,720	-0,80	15,89
NOS	3,146	-0,06	10,08
PHAROL	0,119	0,34	-4,49
REN	2,375	0,00	0,42
SEMAPA	11,960	1,70	32,89
SONAE SGPS	0,787	0,51	18,97

MAIORES GANHOS/PERDAS	
Título	Variação %
ALTRI	10,18
NAVIGATOR	2,78
BCP	2,33
IBERSOL	2,32
SEMAPA	1,70
NOS	-0,06
J MARTINS	-0,43
NOVABASE	-0,80
GALP	-0,90
EDP	-1,15



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.894,51	0,62%	-0,08%	5.317,89	3.820,68
CAC40	6.094,38	1,30%	9,77%	6.094,07	4.142,28
ESTX 50 PR	3.928,65	1,17%	10,57%	3.929,49	2.626,10
XTRA DAX	15.018,41	1,34%	9,46%	15.029,70	9.337,02
S&P 500	3.958,01	-0,33%	5,37%	3.983,87	2.447,49
IBEX 35	8.607,10	1,34%	6,59%	8.740,10	6.329,50
NIKKEI 225	29.432,70	0,16%	7,25%	30.714,52	17.646,50

