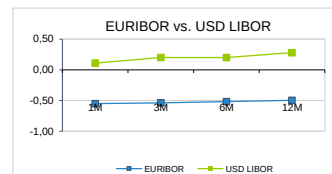


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

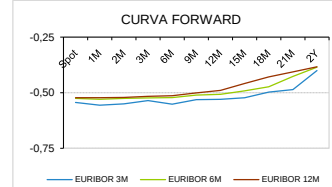
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,5500	0	0	1M	0,1104	0	0	0,0469	-0,7890
3M	-0,5380	0	0	3M	0,1998	1	2	0,0896	-0,7498
6M	-0,5170	-1	0	6M	0,2013	0	0	0,1124	-0,7074
12M	-0,4960	-1	-1	12M	0,2805	0	0	0,1636	-0,5950

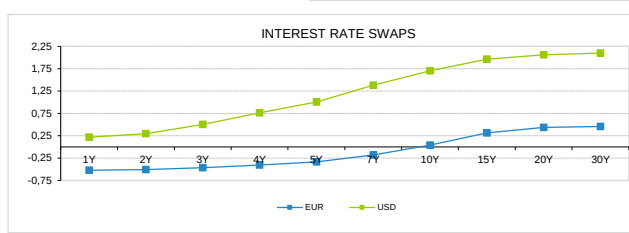


INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,5220	0	-2	-0,4898	-0,2244	0,1115
2Y	-0,5070	0	-3	-0,4377	-0,1391	0,1947
3Y	-0,4665	0	-3	-0,3669	-0,0555	0,2716
4Y	-0,4043	0	-3	-0,2888	0,0281	0,3443
5Y	-0,3340	0	-3	-0,2084	0,1071	0,4118
7Y	-0,1810	0	-2	-0,0481	0,2530	0,5234
10Y	0,0400	0	-1	0,1659	0,4265	0,6365
15Y	0,3120	0	1	0,4001	0,5705	0,6970
20Y	0,4350	0	2	0,4906	0,5979	0,6723
30Y	0,4570	0	4	0,4839	0,5380	0,5714

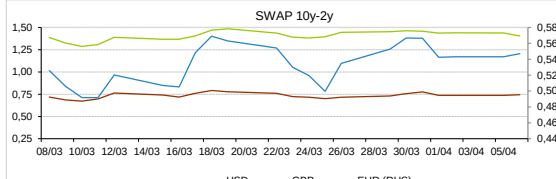
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	2,75
Austrália	0,10
Índia	3,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2174	0	2	0,3783	1,5560	2,2650
2Y	0,2970	-1	5	0,6501	1,7610	2,3701
3Y	0,5047	-3	6	0,9482	1,9515	2,3775
4Y	0,7635	-4	6	1,2064	2,0470	2,4435
5Y	1,0050	-5	7	1,4188	2,1513	2,4680
7Y	1,3793	-5	8	1,7038	2,2600	2,4790
10Y	1,7013	-5	7	1,9200	2,3454	2,4930
15Y	1,9616	-4	6	2,1045	2,3735	2,4600
20Y	2,0597	-4	6	2,1610	2,3741	2,4160
30Y	2,0997	-4	5	2,1560	2,3005	2,3297

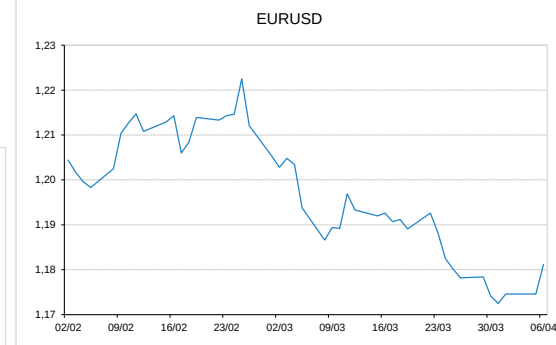
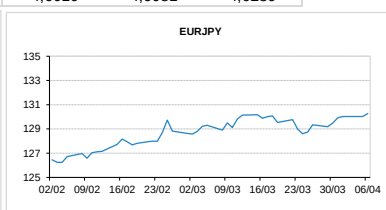


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,18	1,03	-5,50	OT 2Y	-0,561	0,01	-1,80
JETFUEL	514,44	-1,55	-56,39	OT 5Y	-0,278	0,02	-9,10
DIESEL	500,44	-0,50	-57,64	OT 10Y	0,241	0,03	-4,90
COBRE	8.805,00	4,50	-254,00	BUND 10Y	-0,837	1,38	-3,50
ZINCO	2.760,90	-46,35	-47,85	SCHATZ 2Y	-0,053	1,14	-0,90
OURO	1.744,92	16,70	44,28	T-NOTE 10Y	2,422	-4,81	7,00
TRIGO	618,50	0,50	-34,50	T-NOTE 2Y	0,772	-1,30	4,00
LICENÇA C02	44,28	1,81	5,26	GILT 10Y	1,038	0,00	1,90



CAMBIAL

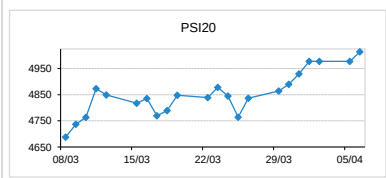
CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1812	0,56%	-0,46%	1,1835	1,1858	1,1914
EUR/GBP	0,85358	-0,19%	0,43%	0,8550	0,8565	0,8598
EUR/JPY	130,27	-0,18%	-1,05%	130,27	130,27	130,27
EUR/CHF	1,1050	0,09%	0,38%	1,1044	1,1038	1,1026
EUR/BRL	6,6412	0,78%	3,76%	6,6991	6,7815	6,9909
EUR/PLN	4,5945	-0,04%	-0,05%	4,6010	4,6081	4,6289



ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,500	-0,15	25,97
BCP	0,117	0,43	-4,71
CORT. AMORIM	10,300	-0,96	-11,21
CTT	3,430	0,59	45,96
EDP	5,112	3,92	-0,85
EDP R	18,830	0,53	-17,41
GALP	9,972	-0,33	13,91
IBERSOL	5,940	3,13	10,00
J MARTINS	14,445	0,31	4,52
MOTA ENGIL	1,470	-0,41	7,77
NAVIGATOR	2,824	1,22	13,05
NOVABASE	3,730	-0,53	16,20
NOS	3,088	-0,52	8,05
PHAROL	0,118	0,34	-5,61
REN	2,415	0,00	2,11
SEMAPA	11,960	1,18	32,89
SONAE SGPS	0,785	1,62	18,67

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	3,92
IBERSOL	3,13
SONAE SGPS	1,62
NAVIGATOR	1,22
SEMAPA	1,18
GALP	-0,33
MOTA ENGIL	-0,41
NOS	-0,52
NOVABASE	-0,53
CORT. AMORIM	-0,96



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.014,06	0,73%	2,36%	5.317,89	3.820,68
CAC40	6.131,34	0,47%	10,45%	6.159,10	4.142,28
ESTX 50 PR	3.970,42	0,62%	11,76%	3.988,10	2.626,10
XTRA DAX	15.212,68	0,70%	10,89%	15.311,86	9.337,02
S&P 500	4.084,29	0,16%	8,74%	4.086,23	2.574,57
IBEX 35	8.634,60	0,66%	6,95%	8.740,10	6.329,50
NIKKEI 225	29.696,63	-1,30%	8,21%	30.714,52	18.553,14

