

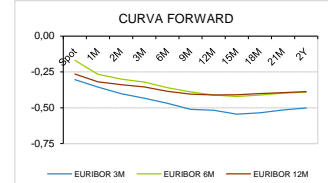
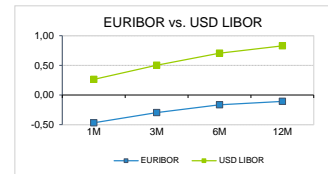
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENDA FIXA**

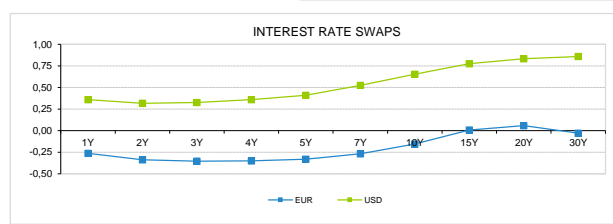
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4690	1	-3	1M	0,2628	-4	-72	0,1753	-0,7182
3M	-0,2970	-1	4	3M	0,5009	-4	-89	0,4988	-0,5884
6M	-0,1650	-1	11	6M	0,7045	-1	-50	0,6351	-0,5606
12M	-0,1080	0	4	12M	0,8286	-1	-22	0,7628	-0,4586

INTEREST RATE SWAPS					
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2635	0	1	-0,4107	-0,3351
2Y	-0,3370	-1	-4	-0,4053	-0,2935
3Y	-0,3540	-1	-7	-0,3808	-0,2482
4Y	-0,3492	-1	-9	-0,3480	-0,2031
5Y	-0,3300	-1	-10	-0,3106	-0,1580
7Y	-0,2675	-1	-12	-0,2284	-0,0699
10Y	-0,1542	-1	-13	-0,1024	0,0435
15Y	0,0070	-2	-14	0,0387	0,1193
20Y	0,0582	-1	-14	0,0654	0,0960
30Y	-0,0290	0	-15	-0,0421	-0,0439

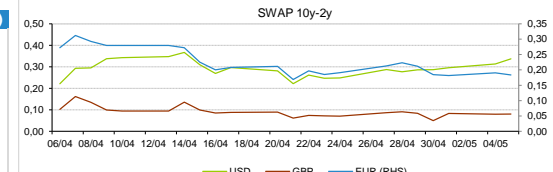
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,75
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3588	0	-30	0,2824	0,4642	0,7515
2Y	0,3165	1	-17	0,3061	0,5310	0,7890
3Y	0,3255	2	-15	0,3620	0,6030	0,8410
4Y	0,3596	2	-15	0,4212	0,6733	0,8720
5Y	0,4103	2	-14	0,4840	0,6975	0,9050
7Y	0,5240	3	-10	0,5970	0,7971	0,9428
10Y	0,6534	3	-6	0,7130	0,8647	0,9669
15Y	0,7762	4	-1	0,8110	0,9164	0,9834
20Y	0,8329	5	1	0,8578	0,9273	0,9701
30Y	0,8583	5	2	0,8699	0,8999	0,9159

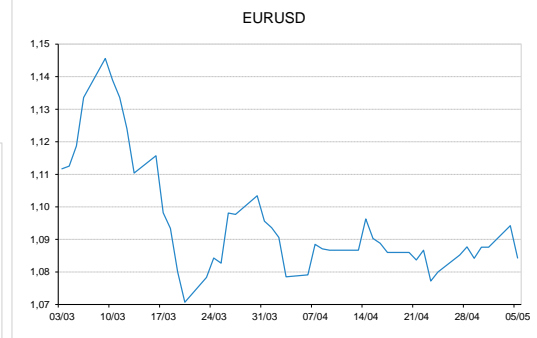
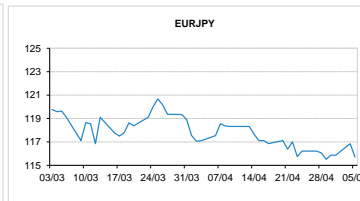
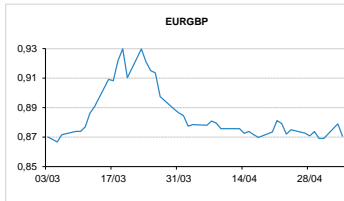


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	30,47	3,27	-5,01	OT 2Y	-0,126	0,03	-10,10
JETFUEL	186,95	14,28	-64,88	OT 5Y	0,365	0,02	-6,40
DIESEL	250,58	13,79	-53,85	OT 10Y	0,894	0,03	0,20
COBRE	5.129,00	13,00	283,50	BUND 10Y	-1,021	-1,90	-15,40
ZINCO	1.892,00	-14,49	13,50	SCHATZ 2Y	-0,165	-3,65	-11,50
OURO	1.701,67	-4,73	80,86	T-NOTE 10Y	1,746	0,84	2,40
TRIGO	518,75	-0,75	-26,25	T-NOTE 2Y	0,843	0,37	0,00
LICENÇA C02	19,03	-0,32	1,07	GILT 10Y	0,162	-2,69	-11,30



**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0843	-0,90%	0,48%	1,0864	1,0887	1,0938
EUR/GBP	0,8706	0,96%	0,85%	0,8720	0,8736	0,8770
EUR/JPY	115,71	0,98%	1,58%	115,71	115,71	115,71
EUR/CHF	1,0545	-0,17%	0,13%	1,0538	1,0530	1,0511
EUR/BRL	6,0263	0,32%	-5,41%	6,0643	6,0571	6,1037
EUR/PLN	4,5322	0,50%	0,61%	4,5423	4,5493	4,5661



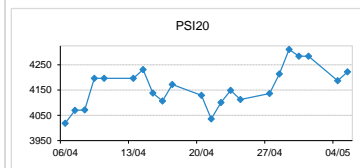
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0843	0,8706	115,71	1,0545	10,6615	7,4628	1,5213	1,6799	6,0263	11,1288
USD	0,9224	-	0,8031	106,605	0,9723	9,8296	6,8834	1,4058	1,5515	5,5546	10,2698

**ACCIONISTA**

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,706	-1,63	-17,15
BCP	0,098	0,31	-51,78
CORT. AMORIM	9,330	-1,06	-17,43
CTT	2,135	2,40	-33,07
EDP	3,878	2,32	0,36
EDP R	11,180	0,90	6,48
GALP	10,410	3,79	-30,13
IBERSOL	3,990	1,01	-50,13
J MARTINS	15,505	1,37	5,73
MOTA ENGIL	1,102	0,92	-41,07
NAVIGATOR	2,308	-0,69	-33,07
NOS	3,324	-1,25	-30,75
PHAROL	0,069	0,88	-30,82
RAMADA	3,350	9,84	-42,64
REN	2,430	0,41	-10,66
SEMAPA	8,770	0,00	-36,08
SONAE CAP.	0,480	0,00	-36,25
SONAE SGPS	0,695	-0,50	-23,68

MAIORES GANHOS/PERDAS	
Título	Variação %
RAMADA	9,84
GALP	3,79
CTT	2,40
EDP	2,32
J MARTINS	1,37
SONAE SGPS	-0,50
NAVIGATOR	-0,69
CORT. AMORIM	-1,06
NOS	-1,25
ALTRI	-1,63



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.222,02	0,84%	-19,03%	5.454,21	3.500,02
CAC40	4.483,13	2,40%	-25,01%	6.111,41	3.632,06
ESTX 50 PR	2.875,91	2,11%	-23,21%	3.867,28	2.302,84
XTRA DAX	10.729,46	2,51%	-19,02%	13.795,24	8.255,65
S&P 500	2.895,11	1,83%	-10,40%	3.393,52	2.191,86
IBEX 35	6.747,70	1,11%	-29,34%	10.100,20	5.814,50
NIKKEI 225	19.619,35	-2,84%	-17,07%	24.115,95	16.358,19

