

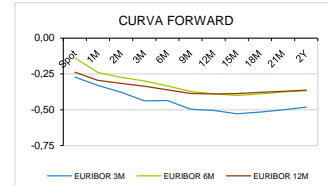
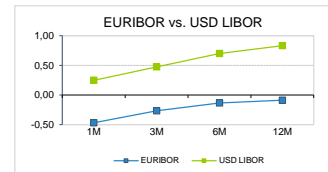
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

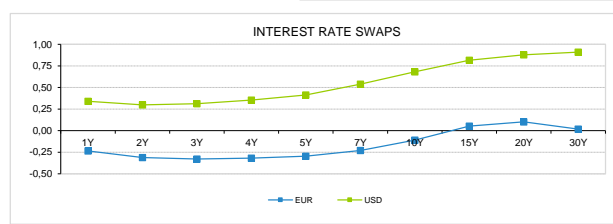
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4690	0	-4	1M	0,2473	-2	-74	0,1731	-0,7202
3M	-0,2660	3	5	3M	0,4740	-3	-91	0,4495	-0,5874
6M	-0,1360	3	12	6M	0,7001	0	-51	0,6209	-0,5426
12M	-0,0880	2	5	12M	0,8313	0	-22	0,7544	-0,4664

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2355	3	4	-0,3942	-0,2932	-0,1191
2Y	-0,3111	3	-2	-0,3807	-0,2500	-0,0678
3Y	-0,3285	3	-4	-0,3508	-0,2063	-0,0251
4Y	-0,3189	3	-6	-0,3147	-0,1585	0,0226
5Y	-0,2957	3	-7	-0,2754	-0,1158	0,0780
7Y	-0,2291	4	-8	-0,1908	-0,0241	0,1436
10Y	-0,1098	5	-9	-0,0616	0,0886	0,2170
15Y	0,0520	4	-9	0,0810	0,1670	0,2296
20Y	0,1020	4	-9	0,1091	0,1421	0,1577
30Y	0,0177	5	-11	0,0050	0,0051	-0,0030

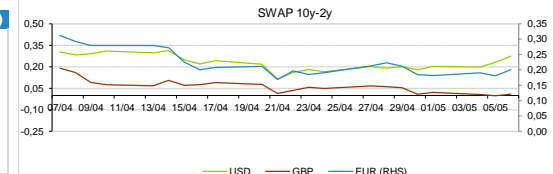
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,75
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3405	-1	-32	0,2695	0,4786	0,7820
2Y	0,2983	-1	-19	0,2920	0,5550	0,8546
3Y	0,3120	-1	-16	0,3581	0,6403	0,8937
4Y	0,3541	0	-15	0,4245	0,7000	0,9281
5Y	0,4125	1	-14	0,5086	0,7550	0,9576
7Y	0,5385	2	-9	0,6220	0,8403	0,9870
10Y	0,6809	4	-3	0,7460	0,9186	1,0130
15Y	0,8154	5	3	0,8540	0,9590	1,0125
20Y	0,8785	6	5	0,9070	0,9883	1,0318
30Y	0,9093	6	7	0,9250	0,9819	0,9818

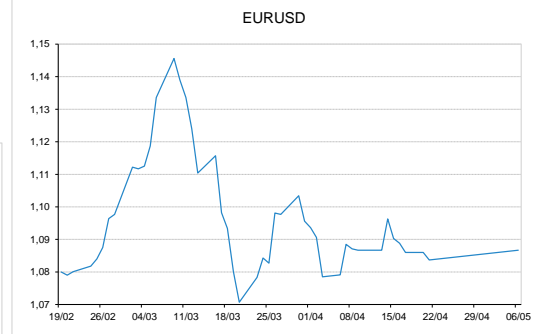
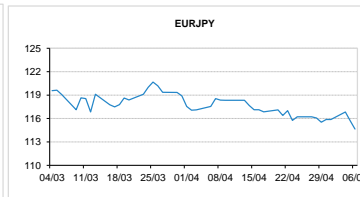
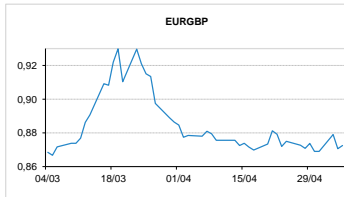


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	28,94	-2,03	-5,95	OT 2Y	-0,117	0,01	-10,20
JETFUEL	199,64	26,97	-52,19	OT 5Y	0,396	0,03	-1,90
DIESEL	260,64	23,85	-43,79	OT 10Y	0,973	0,08	10,70
COBRE	5.176,00	35,00	318,50	BUND 10Y	-0,952	7,47	-10,20
ZINCO	1.910,74	18,74	32,24	SCHATZ 2Y	-0,121	4,80	-8,20
OURO	1.689,29	-13,39	37,00	T-NOTE 10Y	1,783	3,52	-0,60
TRIGO	513,75	-7,00	-37,25	T-NOTE 2Y	0,841	-0,56	0,00
LICENÇA C02	18,98	-0,11	-1,42	GILT 10Y	0,186	2,61	-10,50



**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0807	-0,33%	0,15%	1,0829	1,0851	1,0901
EUR/GBP	0,87253	-0,22%	0,63%	0,8739	0,8755	0,8788
EUR/JPY	114,65	0,92%	2,52%	114,65	114,65	114,65
EUR/CHF	1,0530	0,18%	0,27%	1,0523	1,0515	1,0496
EUR/BRL	6,1403	-1,53%	-7,14%	6,1727	6,1710	6,2099
EUR/PLN	4,5553	-0,43%	0,10%	4,5656	4,5726	4,5899



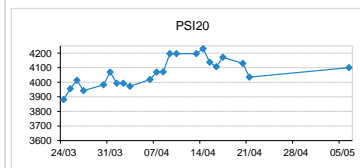
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0807	0,8725	114,65	1,0530	10,6449	7,4606	1,5278	1,68425	6,1403	11,1087
USD	0,9264	-	0,8091	106,045	0,9753	9,8560	6,9112	1,4134	1,5553	5,6766	10,2925

**ACCIONISTA**

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,700	-0,13	-17,25
BCP	0,096	-2,35	-52,91
CORT. AMORIM	9,210	-1,29	-18,50
CTT	2,135	0,00	-33,07
EDP	3,900	0,57	0,93
EDP R	11,000	-1,61	4,76
GALP	10,170	-2,31	-31,74
IBERSOL	3,910	-2,01	-51,13
J MARTINS	15,410	-0,61	5,08
MOTA ENGIL	1,080	-2,00	-42,25
NAVIGATOR	2,270	-1,65	-34,17
NOS	3,318	-0,18	-30,88
PHAROL	0,069	0,15	-30,72
RAMADA	3,490	4,18	-40,24
REN	2,440	0,41	-10,29
SEMAPA	8,820	0,57	-35,71
SONAE CAP.	0,470	-2,08	-37,58
SONAE SGPS	0,688	-1,01	-24,45

MAIORES GANHOS/PERDAS	
Título	Variação %
RAMADA	4,18
SEMAPA	0,57
EDP	0,57
REN	0,41
PHAROL	0,15
MOTA ENGIL	-2,00
IBERSOL	-2,01
SONAE CAP.	-2,08
GALP	-2,31
BCP	-2,35



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.185,10	-0,87%	-19,74%	5.454,21	3.500,02
CAC40	4.433,38	-1,11%	-25,84%	6.111,41	3.632,06
ESTX 50 PR	2.843,76	-1,12%	-24,07%	3.867,28	2.302,84
XTRA DAX	10.606,20	-1,15%	-19,95%	13.795,24	8.255,65
S&P 500	2.871,74	0,14%	-11,09%	3.393,52	2.191,86
IBEX 35	6.671,70	-1,13%	-30,13%	10.100,20	5.814,50
NIKKEI 225	19.619,35	-2,84%	-17,07%	24.115,95	16.358,19

