

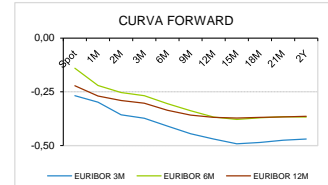
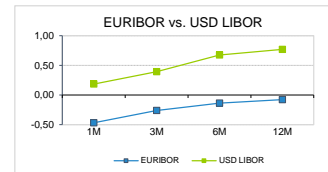
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENDA FIXA**

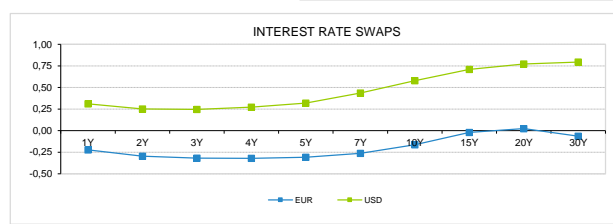
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4690	-2	-7	1M	0,1836	0	-63	0,1388	-0,7282
3M	-0,2620	-1	-1	3M	0,3924	-3	-83	0,3344	-0,6016
6M	-0,1370	1	6	6M	0,6751	2	-55	0,5275	-0,5682
12M	-0,0780	-1	3	12M	0,7694	0	-28	0,6884	-0,4580

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2220	1	4	-0,3685	-0,3290	-0,1847
2Y	-0,2956	1	0	-0,3662	-0,2940	-0,1462
3Y	-0,3189	0	-3	-0,3548	-0,2570	-0,1040
4Y	-0,3210	0	-6	-0,3308	-0,2200	-0,0611
5Y	-0,3085	0	-9	-0,3016	-0,1790	-0,0210
7Y	-0,2620	-1	-12	-0,2331	-0,0990	0,0480
10Y	-0,1635	-1	-14	-0,1216	0,0020	0,1190
15Y	-0,0210	-1	-16	0,0052	0,0767	0,1308
20Y	0,0237	-1	-17	0,0282	0,0530	0,0645
30Y	-0,0651	-1	-18	-0,0751	-0,0803	-0,0914

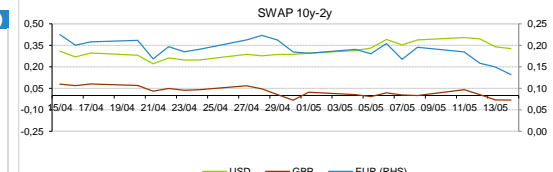
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3105	-1	-26	0,1980	0,3554	0,6797
2Y	0,2503	-1	-19	0,2174	0,4294	0,7150
3Y	0,2460	-1	-19	0,2590	0,5010	0,7727
4Y	0,2727	-1	-21	0,3190	0,5715	0,8115
5Y	0,3197	-2	-22	0,3830	0,6316	0,8442
7Y	0,4350	-2	-23	0,5125	0,7231	0,8750
10Y	0,5784	-2	-23	0,6459	0,7940	0,8995
15Y	0,7096	-3	-21	0,7445	0,8485	0,9205
20Y	0,7720	-4	-21	0,7945	0,8620	0,9166
30Y	0,7940	-4	-23	0,8061	0,8405	0,8610

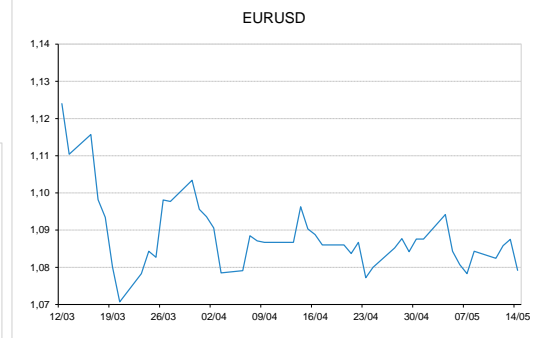
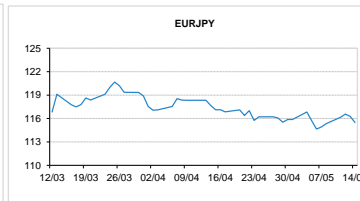
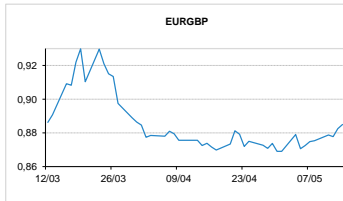


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	30,12	0,93	-3,45	OT 2Y	-0,275	0,01	-33,90
JETFUEL	200,50	4,00	-33,28	OT 5Y	0,272	0,02	-22,90
DIESEL	241,50	3,00	-50,25	OT 10Y	0,861	0,02	-8,60
COBRE	5,212,00	-32,50	204,50	BUND 10Y	-0,989	-1,49	-15,80
ZINCO	1,973,50	-30,75	79,25	SCHATZ 2Y	-0,108	0,00	-5,00
OURO	1,733,86	21,84	-0,36	T-NOTE 10Y	1,692	-2,38	-11,40
TRIGO	502,25	0,50	-47,50	T-NOTE 2Y	0,806	-1,48	-5,00
LICENÇA C02	18,75	0,08	-1,06	GILT 10Y	0,160	-1,60	-13,20



**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0792	-0,76%	-1,56%	1,0813	1,0835	1,0882
EUR/GBP	0,88495	-0,28%	-1,40%	0,8863	0,8879	0,8911
EUR/JPY	115,48	0,69%	1,89%	115,48	115,48	115,48
EUR/CHF	1,0506	0,12%	0,32%	1,0498	1,0490	1,0471
EUR/BRL	6,3883	-0,31%	-11,24%	6,4220	6,4298	6,4266
EUR/PLN	4,5647	0,10%	-0,70%	4,5750	4,5828	4,6006



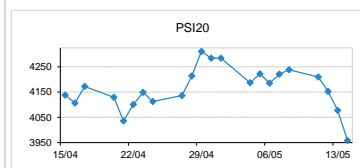
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0792	0,8850	115,48	1,0506	10,6259	7,4573	1,5214	1,68178	6,3883	11,0398
USD	0,9249	-	0,8196	107,035	0,9717	9,8476	6,8981	1,4098	1,5569	5,9112	10,2290

**ACCIONISTA**

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,030	-5,58	-29,05
BCP	0,085	-3,83	-57,89
CORT. AMORIM	8,250	-4,07	-26,99
CTT	1,938	0,00	-39,25
EDP	3,873	-2,27	0,23
EDP R	11,200	-3,11	6,67
GALP	9,578	-1,44	-35,72
IBERSOL	3,860	0,52	-51,75
J MARTINS	13,990	-10,92	-4,60
MOTA ENGIL	1,012	-2,13	-45,88
NAVIGATOR	2,050	-2,19	-40,55
NOS	3,132	-0,45	-34,75
PHAROL	0,065	-1,81	-34,64
RAMADA	3,470	-6,22	-40,58
REN	2,530	0,80	-6,99
SEMAPA	7,770	-3,12	-43,37
SONAE CAP.	0,407	-2,16	-45,95
SONAE SGPS	0,616	-1,12	-32,31

MAIORES GANHOS/PERDAS	
Título	Variação %
REN	0,80
IBERSOL	0,52
BCP	-3,83
CORT. AMORIM	-4,07
ALTRI	-5,58
RAMADA	-6,22
J MARTINS	-10,92



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	3.958,57	-2,91%	-24,08%	5.454,21	3.500,02
CAC40	4.273,13	-1,65%	-28,52%	6.111,41	3.632,06
ESTX 50 PR	2.760,23	-1,79%	-26,30%	3.867,28	2.302,84
XTRA DAX	10.337,02	-1,95%	-21,98%	13.795,24	8.255,65
S&P 500	2.793,93	-0,91%	-13,51%	3.393,52	2.191,86
IBEX 35	6.545,60	-1,29%	-31,45%	10.100,20	5.814,50
NIKKEI 225	19.914,78	-1,74%	-15,82%	24.115,95	16.358,19

