

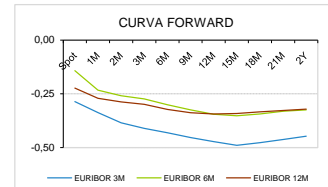
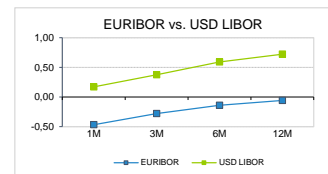
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENDA FIXA**

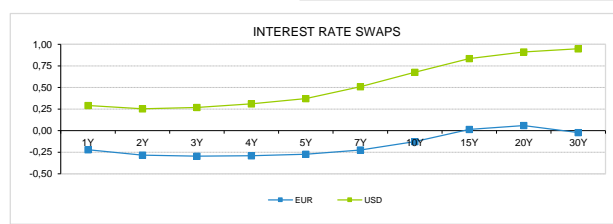
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4680	-1	-4	1M	0,1709	0	-50	0,1383	-0,7438
3M	-0,2800	-2	-3	3M	0,3741	0	-73	0,2749	-0,6296
6M	-0,1390	0	5	6M	0,5904	-4	-51	0,4859	-0,5832
12M	-0,0580	2	3	12M	0,7219	0	-26	0,6436	-0,4564

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2215	-1	0	-0,3494	-0,2789	-0,1471
2Y	-0,2830	-1	-3	-0,3373	-0,2453	-0,1050
3Y	-0,2955	0	-3	-0,3154	-0,2108	-0,0648
4Y	-0,2902	0	-4	-0,2887	-0,1740	-0,0270
5Y	-0,2732	0	-5	-0,2602	-0,1351	0,0155
7Y	-0,2237	0	-7	-0,1922	-0,0592	0,0820
10Y	-0,1270	0	-8	-0,0844	0,0406	0,1525
15Y	0,0139	-1	-10	0,0407	0,1109	0,1652
20Y	0,0587	0	-10	0,0652	0,0912	0,1041
30Y	-0,0220	1	-9	-0,0316	-0,0373	-0,0505

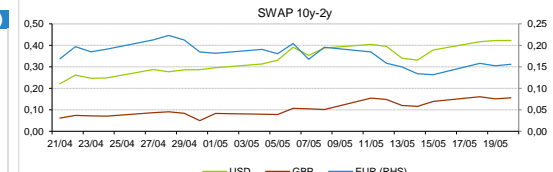
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,2905	-2	-27	0,2287	0,4380	0,7740
2Y	0,2529	-1	-18	0,2530	0,5170	0,8593
3Y	0,2682	-1	-14	0,3182	0,5990	0,9070
4Y	0,3100	-1	-13	0,3840	0,6909	0,9470
5Y	0,3710	-1	-11	0,4712	0,7537	0,9899
7Y	0,5089	-1	-8	0,6126	0,8543	1,0446
10Y	0,6756	-1	-3	0,7525	0,9476	1,0781
15Y	0,8344	-1	3	0,8940	1,0157	1,1048
20Y	0,9115	-1	6	0,9515	1,0365	1,0760
30Y	0,9485	0	7	0,9642	1,0101	1,0376

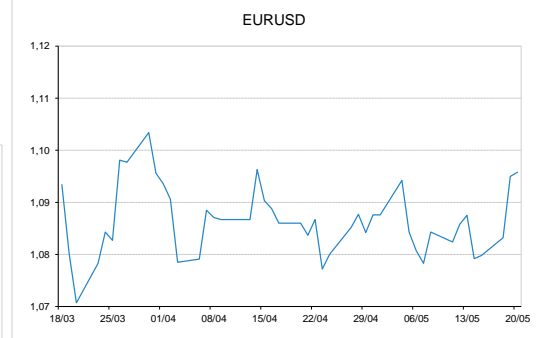
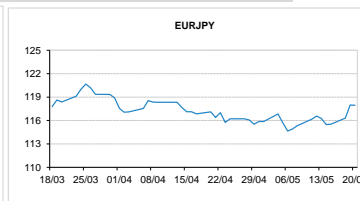
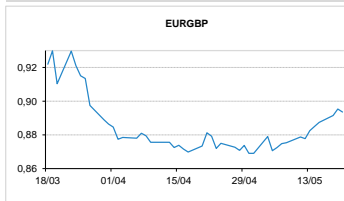


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	35,64	0,99	6,43	OT 2Y	-0,329	0,00	-50,30
JETFUEL	282,43	12,19	85,68	OT 5Y	0,196	0,00	-42,70
DIESEL	297,17	10,67	46,92	OT 10Y	0,756	-0,01	-29,30
COBRE	5.353,00	37,50	144,00	BUND 10Y	-0,914	-0,27	-2,30
ZINCO	2.035,00	9,75	77,25	SCHATZ 2Y	-0,046	-0,46	2,30
OURO	1.747,24	4,85	52,66	T-NOTE 10Y	1,743	-0,42	1,80
TRIGO	513,50	14,75	-34,00	T-NOTE 2Y	0,820	-0,74	-2,40
LICENÇA C02	21,20	1,23	-0,18	GILT 10Y	0,187	-1,69	-10,10



**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0958	0,07%	0,90%	1,0979	1,1001	1,1050
EUR/GBP	0,89358	0,20%	-2,26%	0,8950	0,8964	0,8996
EUR/JPY	117,95	0,04%	-0,71%	117,95	117,95	117,95
EUR/CHF	1,0598	0,25%	-0,78%	1,0590	1,0580	1,0562
EUR/BRL	6,2504	0,58%	-7,62%	6,2742	6,2700	6,3083
EUR/PLN	4,5364	0,24%	-0,38%	4,5469	4,5555	4,5752



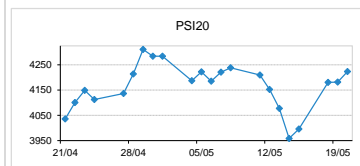
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0958	0,8936	117,95	1,0598	10,5222	7,4568	1,5272	1,66357	6,2504	10,8753
USD	0,9099	-	0,8151	107,445	0,9643	9,5777	6,7841	1,3882	1,5157	5,6751	9,9063

**ACCIONISTA**

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,480	-0,18	-21,13
BCP	0,094	1,96	-53,90
CORT. AMORIM	9,220	1,10	-18,41
CTT	2,025	0,25	-36,52
EDP	4,149	1,82	7,38
EDP R	11,240	0,18	7,05
GALP	10,715	2,63	-28,09
IBERSOL	4,800	12,94	-40,00
J MARTINS	14,500	0,14	-1,13
MOTA ENGIL	1,174	0,69	-37,22
NAVIGATOR	2,262	1,16	-34,41
NOS	3,298	0,98	-31,29
PHAROL	0,068	1,50	-32,13
RAMADA	3,670	0,27	-37,16
REN	2,575	0,00	-5,33
SEMAPA	8,310	-0,48	-39,43
SONAE CAP.	0,456	0,66	-39,44
SONAE SGPS	0,666	-0,60	-26,87

MAIORES GANHOS/PERDAS	
Título	Varição %
IBERSOL	12,94
GALP	2,63
BCP	1,96
EDP	1,82
PHAROL	1,50
ALTRI	-0,18
SEMAPA	-0,48
SONAE SGPS	-0,60



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.223,33	1,00%	-19,00%	5.454,21	3.500,02
CAC40	4.496,98	0,87%	-24,78%	6.111,41	3.632,06
ESTX 50 PR	2.942,39	1,37%	-21,43%	3.867,28	2.302,84
XTRA DAX	11.223,71	1,34%	-15,29%	13.795,24	8.255,65
S&P 500	2.977,71	1,87%	-7,83%	3.393,52	2.191,86
IBEX 35	6.683,60	1,13%	-30,01%	10.100,20	5.814,50
NIKKEI 225	20.595,15	0,79%	-12,94%	24.115,95	16.358,19

