

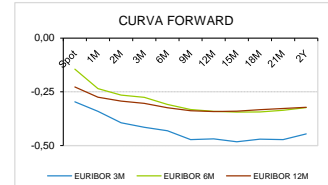
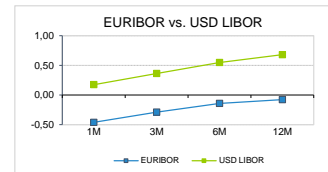
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

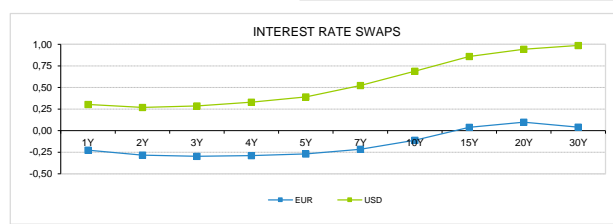
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,4610	1	-3	1M	0,1736	0	-26	0,0974	-0,7598
3M	-0,2900	-1	-6	3M	0,3625	-1	-48	0,2449	-0,6488
6M	-0,1420	1	2	6M	0,5484	-2	-34	0,3918	-0,5866
12M	-0,0780	0	4	12M	0,6805	0	-24	0,5894	-0,4818

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2265	0	2	-0,3460	-0,2657	-0,1293
2Y	-0,2845	0	1	-0,3366	-0,2281	-0,0810
3Y	-0,2970	0	0	-0,3096	-0,1953	-0,0390
4Y	-0,2889	-1	-1	-0,2835	-0,1546	0,0038
5Y	-0,2697	-1	-2	-0,2512	-0,1138	0,0440
7Y	-0,2151	-1	-3	-0,1770	-0,0345	0,1110
10Y	-0,1120	0	-4	-0,0642	0,0688	0,1895
15Y	0,0388	0	-4	0,0727	0,1542	0,2179
20Y	0,0980	0	-3	0,1102	0,1467	0,1679
30Y	0,0396	2	1	0,0341	0,0351	0,0274

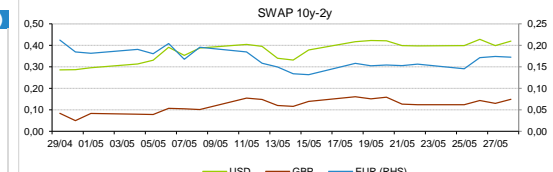
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,3030	0	-13	0,2449	0,4625	0,8066
2Y	0,2691	1	-8	0,2748	0,5430	0,8605
3Y	0,2863	1	-6	0,3358	0,6190	0,9000
4Y	0,3298	2	-5	0,4080	0,6870	0,9628
5Y	0,3900	2	-4	0,4725	0,7515	0,9994
7Y	0,5233	3	0	0,6174	0,8545	1,0420
10Y	0,6885	3	6	0,7799	0,9525	1,0920
15Y	0,8584	3	14	0,9212	1,0360	1,1220
20Y	0,9427	3	18	0,9750	1,0540	1,1210
30Y	0,9869	3	21	1,0015	1,0487	1,0743

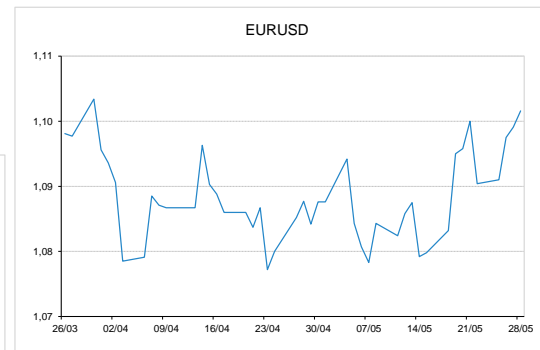
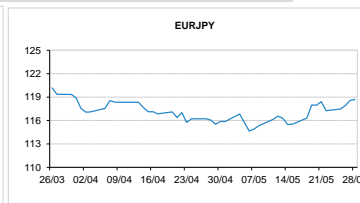
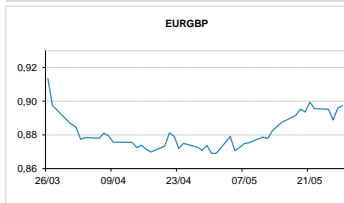


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	34,77	0,03	12,03	OT 2Y	-0,407	-0,02	-38,20
JETFUEL	262,75	-12,51	134,46	OT 5Y	0,018	-0,07	-48,50
DIESEL	278,25	-7,75	89,58	OT 10Y	0,541	-0,09	-42,50
COBRE	5,295,50	-102,50	62,50	BUND 10Y	-0,865	0,28	4,90
ZINCO	1,918,40	-62,60	17,15	SCHATZ 2Y	-0,005	0,46	6,80
OURO	1,723,40	15,27	17,75	T-NOTE 10Y	1,729	0,56	-0,50
TRIGO	514,25	9,75	-11,75	T-NOTE 2Y	0,826	-0,19	-2,80
LICENÇA C02	21,15	-0,18	0,94	GILT 10Y	0,241	2,11	-8,80



**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1016	0,23%	1,28%	1,1037	1,1059	1,1110
EUR/GBP	0,89728	-0,15%	-2,95%	0,8987	0,9002	0,9034
EUR/JPY	118,68	-0,08%	-2,21%	118,68	118,68	118,68
EUR/CHF	1,0669	-0,32%	-1,03%	1,0661	1,0652	1,0635
EUR/BRL	5,9133	-1,86%	0,63%	5,9458	5,9729	6,0396
EUR/PLN	4,4485	-0,42%	2,24%	4,4577	4,4659	4,4833



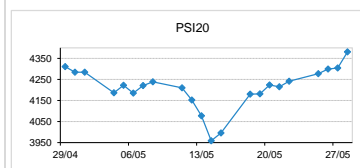
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1016	0,8973	118,68	1,0669	10,5209	7,4542	1,5232	1,66135	5,9133	10,8184
USD	0,9044	-	0,8114	107,615	0,9656	9,5288	6,7420	1,3757	1,5013	5,3407	9,7921

**ACCIONISTA**

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	4,312	-1,28	-24,08
BCP	0,101	1,30	-50,15
CORT. AMORIM	9,250	0,43	-18,14
CTT	2,110	1,44	-33,86
EDP	4,187	1,06	8,36
EDP R	11,720	4,27	11,62
GALP	11,020	1,15	-26,04
IBERSOL	6,160	2,67	-23,00
J MARTINS	15,450	4,67	5,35
MOTA ENGIL	1,212	-2,88	-35,19
NAVIGATOR	2,292	0,35	-33,54
NOS	3,756	2,23	-21,75
PHAROL	0,076	6,56	-23,29
RAMADA	4,450	0,91	-23,80
REN	2,435	0,83	-10,48
SEMAPA	8,650	0,70	-36,95
SONAE CAP.	0,556	2,96	-26,16
SONAE SGPS	0,683	1,19	-25,00

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	6,56
J MARTINS	4,67
EDP R	4,27
SONAE CAP.	2,96
IBERSOL	2,67
ALTRI	-1,28
MOTA ENGIL	-2,88



ÍNDICE	LAST	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.380,64	1,77%	-15,99%	5.454,21	3.500,02
CAC40	4.771,39	1,76%	-20,18%	6.111,41	3.632,06
ESTX 50 PR	3.094,47	1,42%	-17,37%	3.867,28	2.302,84
XTRA DAX	11.781,13	1,06%	-11,08%	13.795,24	8.255,65
S&P 500	3.050,98	0,48%	-5,57%	3.393,52	2.191,86
IBEX 35	7.224,10	0,69%	-24,35%	10.100,20	5.814,50
NIKKEI 225	21.916,31	2,32%	-7,36%	24.115,95	16.358,19

