

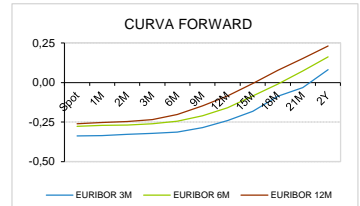
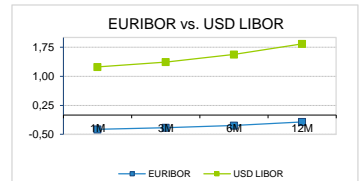
**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**  
 derivados.caixabi@caixabi.pt - 21 313 73 26

**RENDA FIXA**

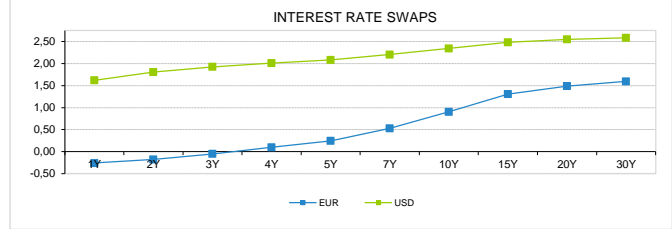
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2379	0	0	0,3278	-0,7826
3M	-0,3310	0	0	3M	1,3674	0	4	0,3998	-0,7264
6M	-0,2740	0	0	6M	1,5608	1	6	0,5355	-0,6486
12M	-0,1830	0	-1	12M	1,8351	0	6	0,7474	-0,5198

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2600	0	0	-0,0857	0,5650	1,1580
2Y	-0,1790	0	-1	0,0700	0,7230	1,2870
3Y	-0,0510	1	-1	0,2350	0,8660	1,4070
4Y	0,0970	1	-1	0,3960	1,0020	1,5195
5Y	0,2470	2	0	0,5470	1,1290	1,6175
7Y	0,5300	2	0	0,8230	1,3540	1,7560
10Y	0,9040	2	1	1,1630	1,5924	1,9100
15Y	1,3050	1	1	1,4921	1,7821	1,9890
20Y	1,4880	1	1	1,6300	1,8403	1,9800
30Y	1,5940	1	2	1,6975	1,8380	1,9300

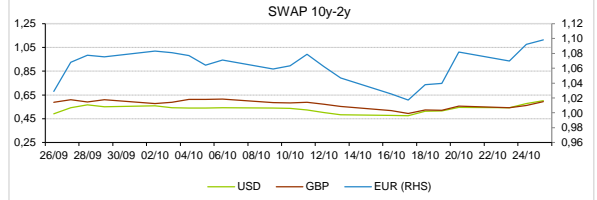
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



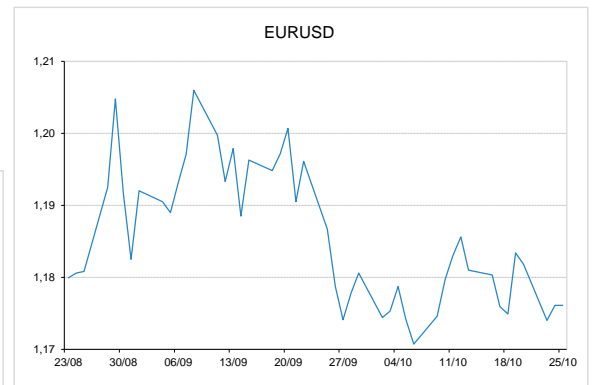
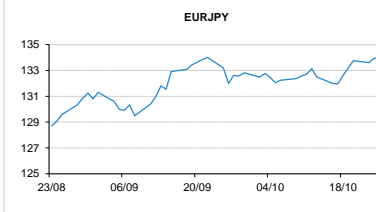
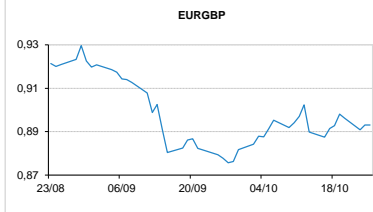
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6200	0	7	2,0259	2,3360	2,5830
2Y	1,8040	0	10	2,0980	2,4090	2,6320
3Y	1,9250	-1	12	2,1890	2,4420	2,6395
4Y	2,0090	-1	13	2,2570	2,4850	2,6995
5Y	2,0800	-1	13	2,3190	2,5315	2,7678
7Y	2,2030	-1	13	2,3974	2,6210	2,7610
10Y	2,3430	-1	13	2,5095	2,7060	2,8025
15Y	2,4830	-1	12	2,6425	2,7570	2,8622
20Y	2,5500	-1	11	2,6930	2,7600	2,8250
30Y	2,5820	-1	11	2,6820	2,7330	2,7585



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	58,39	0,06	-0,04	OT 2Y	-0,103	-0,02	-8,20
JETFUEL	556,07	-5,34	-11,86	OT 5Y	0,905	-0,01	-4,40
DIESEL	530,32	-6,09	-14,86	OT 10Y	2,299	-0,01	-15,10
COBRE	7.043,00	31,50	578,50	BUND 10Y	-0,070	1,34	7,40
ZINCO	3.215,50	55,50	179,50	SCHATZ 2Y	-0,073	0,46	0,70
OURO	1.275,99	-0,85	-34,84	T-NOTE 10Y	3,142	3,85	17,20
TRIGO	441,25	3,25	-12,75	T-NOTE 2Y	2,065	1,15	13,00
LICENÇA C02	7,43	-0,04	0,15	GILT 10Y	1,482	7,82	7,60


**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1761	0,18%	-0,89%	1,1826	1,1890	1,2035
EUR/GBP	0,89303	-0,24%	-1,53%	0,8952	0,8976	0,9033
EUR/JPY	133,95	-0,27%	-0,57%	133,95	133,95	133,95
EUR/CHF	1,1683	-0,23%	-1,99%	1,1671	1,1659	1,1637
EUR/BRL	3,8168	0,03%	-1,92%	3,8825	3,9451	4,0807
EUR/PLN	4,2334	0,31%	0,93%	4,2543	4,2751	4,3221

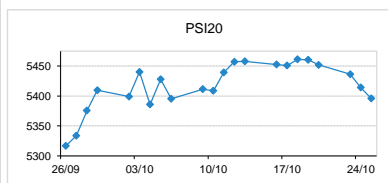

**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1761	0,8930	133,95	1,1683	9,6872	7,4432	1,4949	1,52882	3,8168	9,4324
USD	0,8502	-	0,762	113,965	0,9898	8,2118	6,3285	1,2672	1,2863	3,2629	7,9949

**ACCIONISTA**

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	5,466	-0,13	41,46
BCP	0,253	-0,16	36,99
CORT. AMORIM	11,5150	-0,73	35,47
CTT	5,0440	-0,65	-21,74
EDP	2,959	-0,37	2,25
EDP R	7,039	-0,27	16,62
GALP	15,375	-1,16	8,35
IBERSOL	12,205	0,04	22,15
J MARTINS	15,775	-0,35	7,02
MOTA ENGIL	3,322	0,94	106,34
NAVIGATOR	4,311	-0,53	36,05
NOS	5,128	-0,52	-9,05
NOVABASE	3,594	0,39	44,34
PHAROL	0,434	1,88	109,66
REN	2,651	-0,56	-1,74
SEMAPA	16,885	-0,15	26,01
SONAE CAP.	0,850	-0,58	13,64
SONAE SGPS	1,027	-0,29	17,51
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
PHAROL	1,88
MOTA ENGIL	0,94
NOVABASE	0,39
IBERSOL	0,04
REN	-0,56
SONAE CAP.	-0,58
CTT	-0,65
CORT. AMORIM	-0,73
GALP	-1,16



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.395,86	-0,34%	15,32%	5.479,46	4.356,54
CAC40	5.406,06	0,21%	11,19%	5.442,10	4.344,88
ESTX 50 PR	3.612,36	0,05%	9,79%	3.666,80	2.937,98
XTRA DAX	13.007,70	-0,05%	13,29%	13.094,76	10.174,92
S&P 500	2.566,64	-0,10%	14,64%	2.578,29	2.083,79
IBEX 35	10.207,20	0,00%	9,13%	11.184,40	8.512,40
NIKKEI 225	21.707,62	-0,45%	13,57%	21.921,36	16.111,81

