

**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**

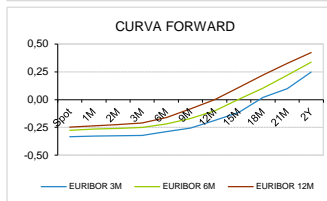
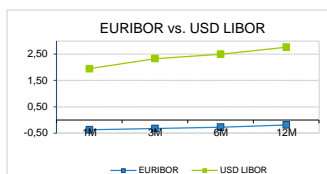
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

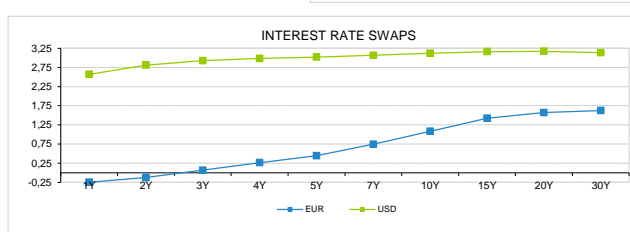
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,9478	1	5	0,4996	-0,7841
3M	-0,3260	0	0	3M	2,3313	1	-2	0,6234	-0,7256
6M	-0,2710	0	0	6M	2,4994	1	0	0,7503	-0,6452
12M	-0,1890	0	0	12M	2,7665	1	2	0,9323	-0,5200

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2473	0	1	0,0011	0,8319	1,3682
2Y	-0,1220	0	2	0,2131	0,9799	1,4660
3Y	0,0670	0	3	0,4171	1,1081	1,5541
4Y	0,2670	0	5	0,5921	1,2208	1,6349
5Y	0,4470	1	7	0,7408	1,3204	1,7041
7Y	0,7460	2	9	0,9914	1,4899	1,8170
10Y	1,0830	2	11	1,2759	1,6619	1,9229
15Y	1,4220	3	12	1,5410	1,8066	1,9762
20Y	1,5730	3	13	1,6520	1,8376	1,9457
30Y	1,6260	3	13	1,6710	1,7974	1,8579

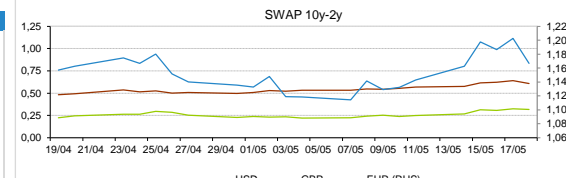
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



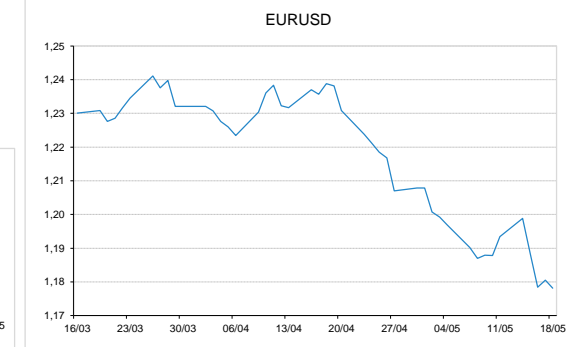
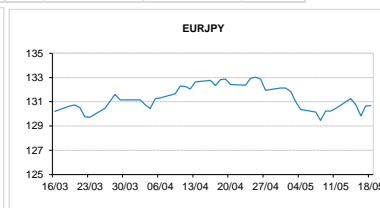
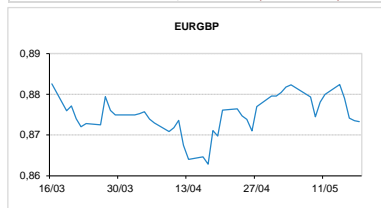
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5690	2	5	3,0281	3,1080	3,1355
2Y	2,8100	3	12	3,0375	3,1155	3,1515
3Y	2,9240	3	15	3,0630	3,1180	3,2019
4Y	2,9830	4	18	3,0740	3,1335	3,1785
5Y	3,0200	4	20	3,0950	3,1440	3,2338
7Y	3,0670	4	23	3,1210	3,1800	3,2180
10Y	3,1200	4	25	3,1850	3,2010	3,2255
15Y	3,1630	3	24	3,1820	3,2070	3,2060
20Y	3,1720	3	23	3,1720	3,1810	3,1765
30Y	3,1340	3	22	3,1530	3,1235	3,1165



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,09	-0,21	6,25	OT 2Y	-0,144	0,01	7,30
JETFUEL	752,25	17,92	71,75	OT 5Y	0,691	0,06	13,60
DIESEL	707,75	17,67	76,00	OT 10Y	1,868	0,07	25,80
COBRE	6.862,00	53,00	2,00	BUND 10Y	0,103	-5,87	3,10
ZINCO	3.102,75	27,25	-52,50	SCHATZ 2Y	0,030	-1,84	-2,50
OURO	1.291,46	0,00	-60,45	T-NOTE 10Y	3,732	-2,89	14,60
TRIGO	513,00	15,50	23,75	T-NOTE 2Y	2,930	-2,34	7,00
LICENÇA C02	15,25	-0,05	1,36	GILT 10Y	1,644	-6,14	5,80


**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1781	-0,20%	-4,90%	1,1863	1,1952	1,2146
EUR/GBP	0,87325	0,03%	-0,25%	0,8755	0,8782	0,8841
EUR/JPY	130,69	-0,02%	1,63%	130,69	130,69	130,69
EUR/CHF	1,1742	0,63%	2,01%	1,1730	1,1718	1,1697
EUR/BRL	4,4078	-1,08%	-5,12%	4,4761	4,5411	4,6912
EUR/PLN	4,2967	-0,06%	-3,10%	4,3195	4,3426	4,3897

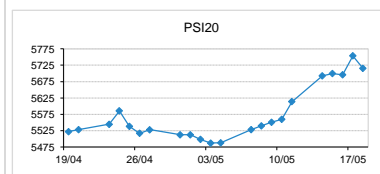

**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1781	0,8733	130,69	1,1742	10,3057	7,4470	1,5181	1,56804	4,4078	9,5580
USD	0,8496	-	0,7421	110,685	0,9986	8,7480	6,3266	1,2873	1,3302	3,7487	8,1166

**ACCIONISTA**

TITULO	COTACAO	1D %	YTD %
ALTRI	7,620	-0,39	47,36
BCP	0,274	-4,16	0,74
CORT. AMORIM	11,4000	-0,52	10,68
CTT	2,9520	-0,61	-15,83
EDP	3,458	1,68	19,86
EDP R	8,180	-0,49	17,41
GALP	16,980	0,30	10,80
IBERSOL	11,350	0,00	-6,58
J MARTINS	13,800	-0,86	-14,79
MOTA ENGIL	3,550	-2,34	-3,08
NAVIGATOR	5,335	-1,48	25,47
NOS	4,878	-1,18	-11,00
NOVABASE	2,860	0,00	-6,20
PHAROL	0,274	-1,26	9,40
REN	2,624	0,15	5,85
SEMAPA	20,400	-1,92	14,64
SONAE CAP.	1,010	-0,59	13,87
SONAE SGPS	1,160	1,13	3,02

MAIORES GANHOS/PERDAS	
Título	Variação %
EDP	1,68
SONAE SGPS	1,13
GALP	0,30
REN	0,15
PHAROL	-1,26
NAVIGATOR	-1,48
SEMAPA	-1,92
MOTA ENGIL	-2,34
BCP	-4,16



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.715,42	-0,67%	6,07%	5.793,38	5.014,62
CAC40	5.614,51	-0,13%	5,68%	5.643,15	4.995,07
ESTX 50 PR	3.573,76	-0,51%	1,99%	3.708,82	3.261,86
XTRA DAX	13.077,72	-0,28%	1,24%	13.596,89	11.726,62
S&P 500	2.716,96	-0,03%	1,71%	2.872,87	2.352,72
IBEX 35	10.112,40	-1,02%	0,68%	11.048,00	9.327,60
NIKKEI 225	22.930,36	0,40%	0,73%	24.129,34	19.239,52

