

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

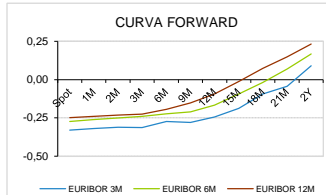
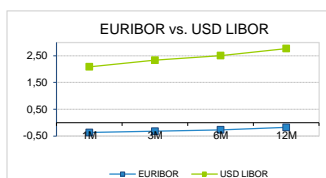
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

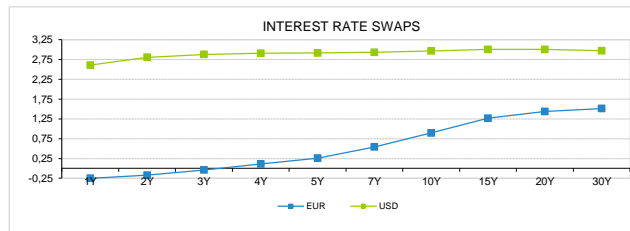
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	2,0911	1	13	0,5073	-0,7820
3M	-0,3230	0	0	3M	2,3351	0	1	0,6358	-0,7310
6M	-0,2680	0	0	6M	2,5044	0	1	0,7554	-0,6448
12M	-0,1800	0	1	12M	2,7703	0	1	0,9410	-0,5212

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2479	0	0	-0,0941	0,5714	1,1452
2Y	-0,1720	0	-5	0,0697	0,7176	1,2612
3Y	-0,0390	0	-9	0,2354	0,8592	1,3723
4Y	0,1130	0	-13	0,3906	0,9835	1,4709
5Y	0,2620	0	-15	0,5390	1,1067	1,5558
7Y	0,5440	0	-16	0,8013	1,3090	1,6908
10Y	0,8960	0	-14	1,1126	1,5161	1,8153
15Y	1,2660	1	-11	1,4124	1,6881	1,8890
20Y	1,4370	1	-10	1,5452	1,7401	1,8701
30Y	1,5130	1	-8	1,5862	1,7115	1,7862

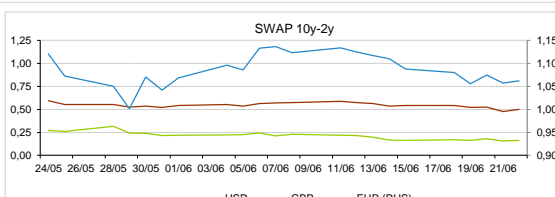
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



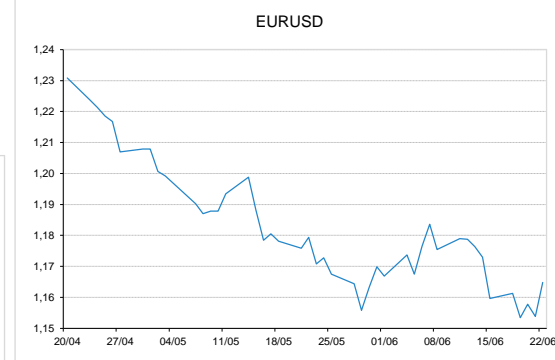
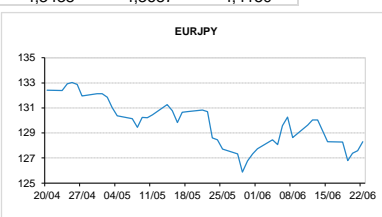
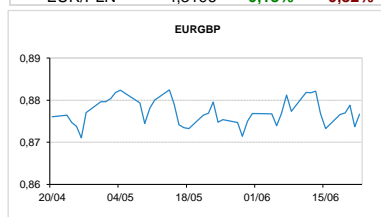
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6070	1	5	3,0186	2,9650	2,9798
2Y	2,8080	1	3	2,9920	2,9685	2,9460
3Y	2,8810	1	-1	3,0184	2,9345	2,9690
4Y	2,9080	1	-4	3,0081	2,9710	2,9780
5Y	2,9180	1	-7	2,9810	2,9515	3,0340
7Y	2,9340	1	-11	2,9635	2,9795	3,0602
10Y	2,9670	1	-14	3,0070	3,0483	3,0400
15Y	3,0040	1	-15	3,0489	3,0494	3,0566
20Y	3,0060	1	-16	3,0130	3,0342	3,0020
30Y	2,9710	1	-16	2,9690	2,9540	2,9410



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,82	1,77	-4,77	OT 2Y	-0,126	-0,02	-9,50
JETFUEL	691,25	11,50	-59,25	OT 5Y	0,675	-0,01	-8,60
DIESEL	650,25	12,25	-56,25	OT 10Y	1,820	-0,03	-13,60
COBRE	6.799,50	13,00	-93,00	BUND 10Y	-0,152	0,81	-18,20
ZINCO	2.935,50	-73,50	-170,00	SCHATZ 2Y	-0,044	0,69	-9,00
OURO	1.269,30	2,10	-21,85	T-NOTE 10Y	3,624	0,84	-7,80
TRIGO	503,75	-3,00	-34,75	T-NOTE 2Y	2,961	0,78	-3,10
LICENÇA C02	15,12	0,31	-0,83	GILT 10Y	1,550	4,04	-12,30


**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1648	0,95%	-1,24%	1,1729	1,1817	1,2010
EUR/GBP	0,87663	-0,33%	0,03%	0,8791	0,8819	0,8880
EUR/JPY	128,3	-0,55%	1,87%	128,30	128,30	128,30
EUR/CHF	1,1524	-0,12%	1,48%	1,1512	1,1500	1,1476
EUR/BRL	4,3855	-0,29%	-2,02%	4,4502	4,5197	4,6729
EUR/PLN	4,3196	0,18%	-0,82%	4,3438	4,3687	4,4150


**FIXINGS CONTRA USD e EUR**

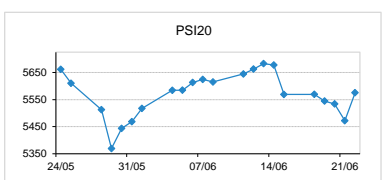
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1648	0,8766	128,30	1,1524	10,3248	7,4530	1,5515	1,56681	4,3855	9,4384
USD	0,8594	-	0,7535	109,875	0,9897	8,8694	6,4045	1,3339	1,3478	3,7662	8,1118

**ACCIONISTA**

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	8,610	5,13	66,51
BCP	0,269	0,71	-1,14
CORT. AMORIM	11,2800	-0,70	9,51
CTT	3,0180	0,94	-13,94
EDP	3,395	1,53	17,68
EDP R	8,325	0,48	19,49
GALP	16,090	3,07	4,99
IBERSOL	12,000	-0,41	-1,23
J MARTINS	13,180	0,73	-18,62
MOTA ENGIL	2,940	3,16	-19,74
NAVIGATOR	5,190	5,36	22,98
NOS	4,800	2,65	-12,42
NOVABASE	2,760	0,00	-9,48
PHAROL	0,250	2,46	0,00
REN	2,342	-0,26	-5,53
SEMAPA	22,650	2,95	27,28
SONAE CAP.	0,910	2,02	2,59
SONAE SGPS	1,108	2,40	-1,60
-	-	-	-
-	-	-	-
-	-	-	-

**MAIORES GANHOS/PERDAS**

Título	Variação %
NAVIGATOR	5,36
ALTRI	5,13
MOTA ENGIL	3,16
GALP	3,07
SEMAPA	2,95
REN	-0,26
IBERSOL	-0,41
CORT. AMORIM	-0,70



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.575,41	1,90%	3,47%	5.801,45	5.014,62
CAC40	5.387,38	1,34%	1,41%	5.657,44	4.995,07
ESTX 50 PR	3.441,60	1,12%	-1,78%	3.708,82	3.261,86
XTRA DAX	12.579,72	0,54%	-2,62%	13.596,89	11.726,62
S&P 500	2.761,95	0,44%	3,30%	2.872,87	2.405,70
IBEX 35	9.792,10	0,93%	-2,51%	10.772,00	9.327,60
NIKKEI 225	22.516,83	-0,78%	-1,09%	24.129,34	19.239,52

