

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

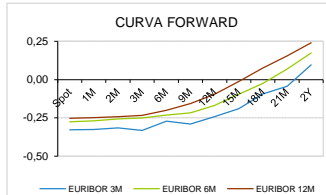
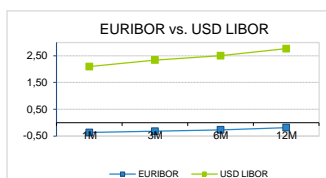
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

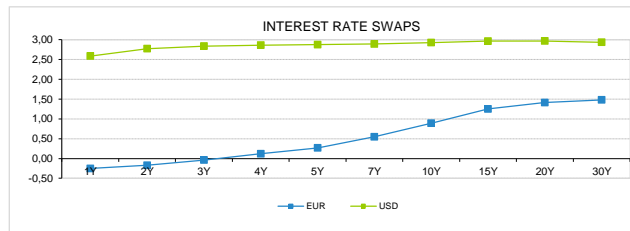
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	2,0921	0	12	0,4974	-0,7780
3M	-0,3210	0	0	3M	2,3374	0	2	0,6681	-0,7316
6M	-0,2700	0	0	6M	2,5013	0	2	0,7818	-0,6474
12M	-0,1810	0	1	12M	2,7631	0	3	0,9534	-0,5210

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2526	0	-4	-0,0966	0,5779	1,1248
2Y	-0,1730	0	-3	0,0721	0,7212	1,2424
3Y	-0,0360	1	-4	0,2392	0,8548	1,3397
4Y	0,1200	1	-4	0,3936	0,9801	1,4354
5Y	0,2710	1	-5	0,5374	1,0889	1,5100
7Y	0,5480	1	-6	0,7909	1,2824	1,6474
10Y	0,8930	1	-5	1,0890	1,4774	1,7510
15Y	1,2510	0	-4	1,3697	1,6317	1,8120
20Y	1,4140	-1	-4	1,4905	1,6737	1,7865
30Y	1,4830	-2	-3	1,5188	1,6366	1,7042

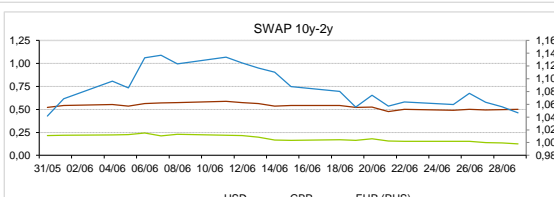
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



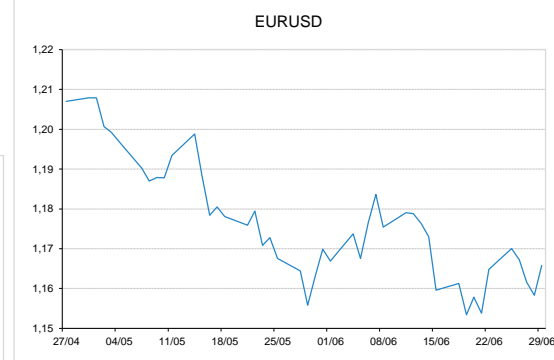
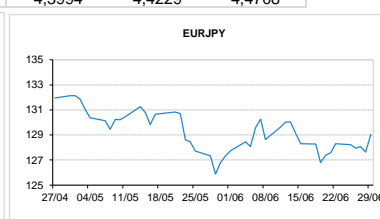
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5880	-2	7	2,9807	2,9446	2,8720
2Y	2,7760	-2	6	2,9854	2,9266	2,8830
3Y	2,8400	-1	4	2,9715	2,8870	2,8930
4Y	2,8660	-1	1	2,9571	2,8915	2,9100
5Y	2,8770	-1	0	2,9461	2,8980	2,9537
7Y	2,8920	-1	-2	2,9180	2,9220	2,9530
10Y	2,9270	-1	-4	2,9405	2,9450	2,9590
15Y	2,9660	-2	-5	2,9530	2,9490	2,9460
20Y	2,9680	-2	-6	2,9647	2,9270	2,9190
30Y	2,9350	-2	-6	2,8930	2,9042	2,8908



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	79,25	1,40	3,76	OT 2Y	-0,121	-0,01	-28,00
JETFUEL	723,00	13,87	5,25	OT 5Y	0,637	-0,04	-24,10
DIESEL	680,16	12,16	3,66	OT 10Y	1,787	-0,05	-26,50
COBRE	6.623,00	-69,50	-262,00	BUND 10Y	-0,193	-0,96	-5,10
ZINCO	2.926,00	26,00	-125,00	SCHATZ 2Y	-0,041	0,69	0,90
OURO	1.253,11	4,86	-45,74	T-NOTE 10Y	3,577	-0,34	0,80
TRIGO	502,75	19,25	-50,75	T-NOTE 2Y	2,934	0,78	10,90
LICENÇA C02	14,99	-0,01	-1,31	GILT 10Y	1,507	1,92	3,50


**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1658	0,65%	0,87%	1,1739	1,1830	1,2016
EUR/GBP	0,88605	-0,10%	-1,65%	0,8886	0,8914	0,8975
EUR/JPY	129,04	-1,09%	-2,45%	129,04	129,04	129,04
EUR/CHF	1,1584	-0,37%	-1,25%	1,1572	1,1558	1,1534
EUR/BRL	4,5127	-0,98%	-4,68%	4,5860	4,6557	4,8119
EUR/PLN	4,3755	-0,26%	-0,93%	4,3994	4,4229	4,4708


**FIXINGS CONTRA USD e EUR**

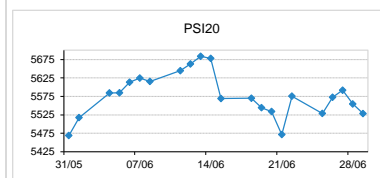
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1658	0,8861	129,04	1,1584	10,4581	7,4505	1,5353	1,57968	4,5127	9,5204
USD	0,8566	-	0,7574	110,745	0,9929	8,9488	6,3820	1,3152	1,3535	3,8508	8,1513

**ACCIONISTA**

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	8,650	-1,48	67,28
BCP	0,257	0,90	-5,37
CORT. AMORIM	11,2200	-1,75	8,93
CTT	3,0060	0,00	-14,29
EDP	3,400	-1,16	17,85
EDP R	8,930	0,96	28,18
GALP	16,335	0,80	6,59
IBERSOL	12,000	-1,23	-1,23
J MARTINS	12,370	-3,06	-23,62
MOTA ENGIL	2,875	-1,20	-21,51
NAVIGATOR	5,100	-0,68	20,85
NOS	4,694	-0,34	-14,36
NOVABASE	2,720	-1,81	-10,79
PHAROL	0,238	0,63	-4,80
REN	2,400	0,17	-3,19
SEMAPA	22,950	0,66	28,97
SONAE CAP.	0,906	1,12	2,14
SONAE SGPS	1,030	-2,28	-8,53

**MAIORES GANHOS/PERDAS**

Título	Variação %
SONAE CAP.	1,12
EDP R	0,96
BCP	0,90
GALP	0,80
SEMAPA	0,66
ALTRI	-1,48
CORT. AMORIM	-1,75
NOVABASE	-1,81
SONAE SGPS	-2,28
J MARTINS	-3,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.528,50	-0,47%	2,60%	5.801,45	5.014,62
CAC40	5.323,53	0,91%	0,21%	5.657,44	4.995,07
ESTX 50 PR	3.395,60	0,89%	-3,09%	3.708,82	3.261,86
XTRA DAX	12.306,00	1,06%	-4,73%	13.596,89	11.726,62
S&P 500	2.738,98	0,83%	2,44%	2.872,87	2.405,70
IBEX 35	9.622,70	0,35%	-4,19%	10.772,00	9.327,60
NIKKEI 225	22.304,51	0,15%	-2,02%	24.129,34	19.239,52

