

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

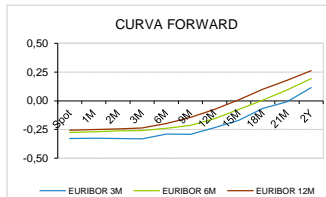
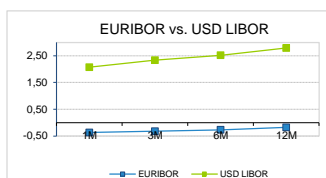
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

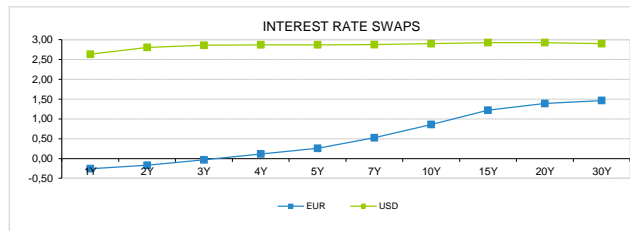
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	2,0733	0	0	0,5575	-0,7742
3M	-0,3210	0	0	3M	2,3360	0	0	0,7368	-0,7172
6M	-0,2690	0	0	6M	2,5209	0	2	0,8430	-0,6470
12M	-0,1790	0	0	12M	2,7869	0	2	1,0108	-0,5158

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2565	0	0	-0,0759	0,5906	1,1251
2Y	-0,1720	-1	-5	0,0920	0,7282	1,2354
3Y	-0,0340	-1	-8	0,2569	0,8594	1,3390
4Y	0,1140	-2	-10	0,4077	0,9799	1,4340
5Y	0,2570	-2	-12	0,5487	1,0900	1,5160
7Y	0,5250	-2	-14	0,7998	1,2840	1,6506
10Y	0,8600	-2	-13	1,0986	1,4855	1,7630
15Y	1,2200	-2	-11	1,3860	1,6508	1,8360
20Y	1,3890	-2	-9	1,5138	1,7000	1,8160
30Y	1,4650	-2	-7	1,5525	1,6739	1,7450

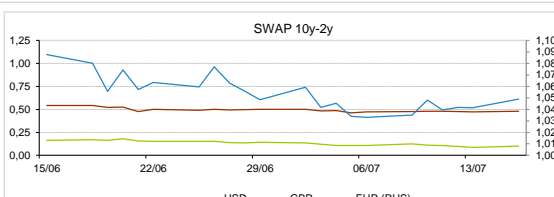
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,50
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



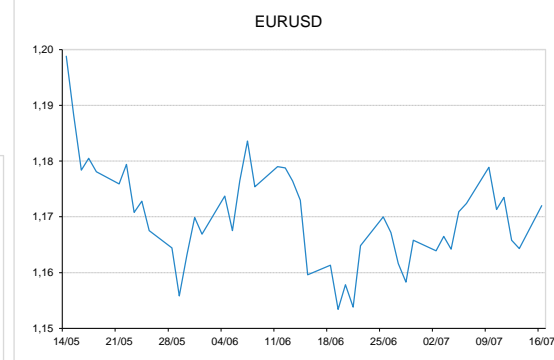
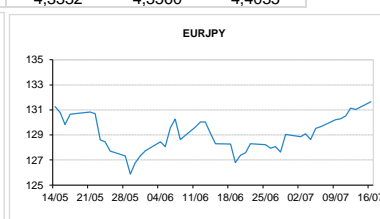
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6330	-1	2	3,0095	2,9050	2,8675
2Y	2,8090	-1	-1	2,9610	2,9148	2,8734
3Y	2,8590	-2	-4	2,9470	2,8700	2,9323
4Y	2,8720	-2	-7	2,9295	2,8770	2,9130
5Y	2,8740	-2	-8	2,9140	2,8850	2,9645
7Y	2,8770	-2	-11	2,9481	2,9493	2,9878
10Y	2,9010	-2	-12	2,9695	2,9736	2,9405
15Y	2,9300	-2	-13	2,9852	2,9570	2,9325
20Y	2,9300	-2	-14	2,9778	2,9135	2,9095
30Y	2,9010	-2	-13	2,8980	2,8660	2,8625



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,12	-3,21	-0,96	OT 2Y	-0,102	0,02	-0,30
JETFUEL	679,00	-21,59	-5,50	OT 5Y	0,564	0,02	-19,70
DIESEL	636,75	-21,09	-8,25	OT 10Y	1,781	0,05	-13,40
COBRE	6.215,00	9,00	-1.020,00	BUND 10Y	-0,198	2,35	-14,50
ZINCO	2.596,00	6,50	-634,50	SCHATZ 2Y	-0,007	0,69	-0,70
OURO	1.239,76	-1,69	-39,79	T-NOTE 10Y	3,589	2,68	-7,20
TRIGO	490,50	-6,50	-23,00	T-NOTE 2Y	2,996	2,35	0,00
LICENÇA C02	15,95	-0,11	1,42	GILT 10Y	1,500	0,67	-6,60


**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,172	0,66%	0,92%	1,1801	1,1892	1,2081
EUR/GBP	0,8827	0,25%	-0,70%	0,8853	0,8882	0,8944
EUR/JPY	131,65	-0,46%	-2,57%	131,65	131,65	131,65
EUR/CHF	1,1678	0,25%	-0,96%	1,1667	1,1654	1,1631
EUR/BRL	4,5054	-0,13%	-3,38%	4,5787	4,6551	4,8127
EUR/PLN	4,3098	0,09%	-0,16%	4,3332	4,3560	4,4035

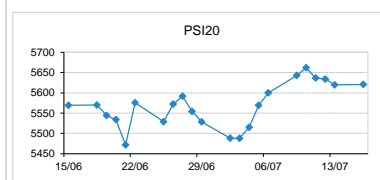

**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1720	0,8827	131,65	1,1678	10,3287	7,4526	1,5374	1,5787	4,5054	9,4908
USD	0,8542	-	0,7557	112,375	0,9986	8,8243	6,3672	1,3133	1,3479	3,8681	8,1081

**ACCIONISTA**

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	9,030	-0,77	74,63
BCP	0,260	0,08	-4,56
CORT. AMORIM	11,2800	-0,35	9,51
CTT	2,9280	0,76	-16,51
EDP	3,463	0,09	20,03
EDP R	8,970	0,45	28,75
GALP	16,880	0,00	10,15
IBERSOL	12,100	-0,82	-0,41
J MARTINS	12,655	-0,12	-21,86
MOTA ENGIL	3,030	1,17	-17,28
NAVIGATOR	5,090	0,30	20,61
NOS	4,850	-1,06	-11,51
NOVABASE	2,670	0,00	-12,43
PHAROL	0,245	0,41	-2,00
REN	2,462	-0,08	-0,69
SEMAPA	22,650	-0,88	27,28
SONAE CAP.	0,934	1,19	5,30
SONAE SGPS	1,030	1,18	-8,53
-	-	-	-
-	-	-	-
-	-	-	-

MAIORES GANHOS/PERDAS	
Título	Variação %
SONAE CAP.	1,19
SONAE SGPS	1,18
MOTA ENGIL	1,17
CTT	0,76
EDP R	0,45
CORT. AMORIM	-0,35
ALTRI	-0,77
IBERSOL	-0,82
SEMAPA	-0,88
NOS	-1,06



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.620,74	0,02%	4,31%	5.801,45	5.014,62
CAC40	5.409,43	-0,36%	1,82%	5.657,44	4.995,07
ESTX 50 PR	3.449,08	-0,16%	-1,57%	3.708,82	3.261,86
XTRA DAX	12.561,02	0,16%	-2,76%	13.596,89	11.726,62
S&P 500	2.796,35	-0,18%	4,59%	2.872,87	2.417,35
IBEX 35	9.716,90	-0,18%	-3,26%	10.758,20	9.327,60
NIKKEI 225	22.597,35	1,85%	-0,74%	24.129,34	19.239,52

