

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

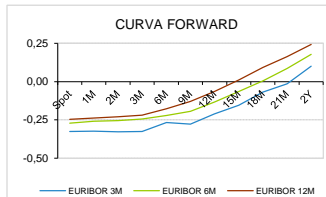
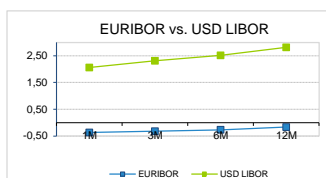
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

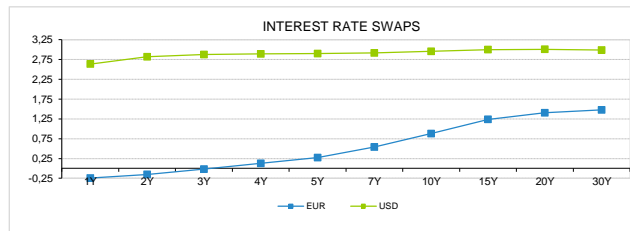
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	2,0600	0	-1	0,7221	-0,7756
3M	-0,3190	0	0	3M	2,3118	0	-2	0,8018	-0,7256
6M	-0,2660	0	0	6M	2,5106	0	-1	0,9019	-0,6502
12M	-0,1660	0	1	12M	2,8149	0	3	1,0398	-0,5166

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2460	0	1	-0,0663	0,5602	1,1030
2Y	-0,1530	-1	2	0,0879	0,6999	1,2226
3Y	-0,0180	-1	2	0,2452	0,8325	1,3293
4Y	0,1290	0	2	0,3925	0,9579	1,4260
5Y	0,2720	0	2	0,5318	1,0726	1,5010
7Y	0,5410	0	2	0,7840	1,2689	1,6357
10Y	0,8800	0	2	1,0840	1,4671	1,7551
15Y	1,2390	0	2	1,3701	1,6311	1,8235
20Y	1,4050	0	2	1,4953	1,6780	1,8019
30Y	1,4790	0	1	1,5294	1,6529	1,7270

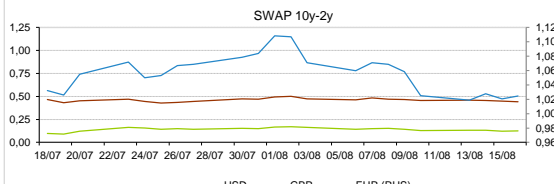
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



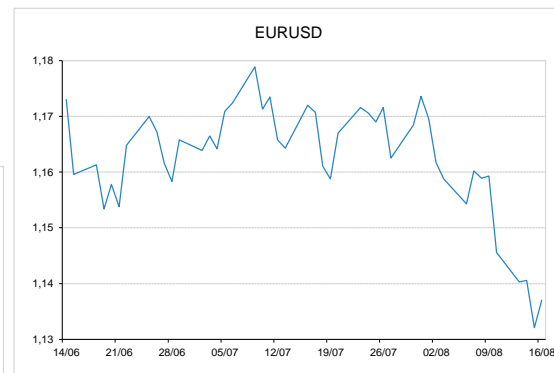
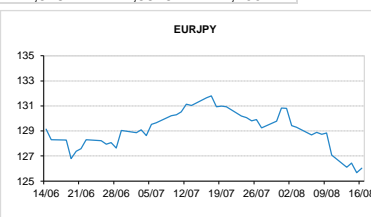
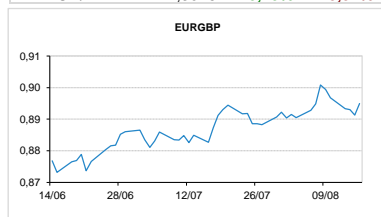
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6360	1	0	3,0058	2,9318	2,9445
2Y	2,8210	1	1	2,9958	2,9357	2,9579
3Y	2,8740	1	2	2,9500	2,9135	2,9210
4Y	2,8910	2	2	2,9664	2,9210	2,9935
5Y	2,8990	2	3	2,9623	2,9080	3,0125
7Y	2,9180	2	4	2,9704	2,9889	3,0389
10Y	2,9560	2	6	3,0009	2,9960	3,0525
15Y	3,0020	2	7	3,0259	3,0331	3,0477
20Y	3,0110	2	8	3,0244	3,0000	3,0020
30Y	2,9890	2	9	2,9922	2,9830	2,9775



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,07	0,31	-0,75	OT 2Y	-0,142	-0,01	-2,20
JETFUEL	681,75	5,50	2,75	OT 5Y	0,665	0,01	11,90
DIESEL	646,25	4,75	9,50	OT 10Y	1,848	0,00	10,90
COBRE	5.831,00	-243,00	-436,00	BUND 10Y	-0,257	1,83	-4,50
ZINCO	2.301,50	-157,50	-278,50	SCHATZ 2Y	-0,021	1,15	-1,00
OURO	1.179,27	4,38	-61,73	T-NOTE 10Y	3,580	2,68	-0,50
TRIGO	561,50	9,75	57,50	T-NOTE 2Y	2,992	2,35	-1,60
LICENÇA C02	18,02	-0,07	2,09	GILT 10Y	1,449	1,52	-3,20


**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,137	0,43%	-2,99%	1,1450	1,1541	1,1728
EUR/GBP	0,89498	-0,41%	-1,37%	0,8977	0,9006	0,9068
EUR/JPY	126,02	-0,28%	4,47%	126,02	126,02	126,02
EUR/CHF	1,1340	-0,59%	2,95%	1,1329	1,1316	1,1293
EUR/BRL	4,4494	-0,33%	1,59%	4,5162	4,5903	4,7517
EUR/PLN	4,3046	0,40%	-0,07%	4,3281	4,3526	4,4001

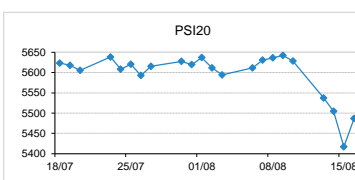

**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1370	0,8950	126,02	1,1340	10,4627	7,4570	1,4972	1,56552	4,4494	9,6369
USD	0,8780	-	0,7859	110,735	0,9947	9,1897	6,5472	1,3144	1,3748	3,8790	8,4541

**ACCIONISTA**

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	8,400	1,69	62,44
BCP	0,256	1,59	-6,03
CORT. AMORIM	10,8200	0,93	5,05
CTT	3,2400	2,40	-7,61
EDP	3,400	0,00	17,85
EDP R	8,800	0,86	26,31
GALP	17,345	0,55	13,18
IBERSOL	9,700	1,04	-4,20
J MARTINS	12,920	1,97	-20,22
MOTA ENGIL	2,805	1,26	-23,42
NAVIGATOR	4,476	4,19	6,06
NOS	4,926	1,07	-10,13
NOVABASE	2,680	0,75	-12,10
PHAROL	0,226	2,04	-9,80
REN	2,440	0,58	-1,57
SEMAPA	18,300	1,44	2,84
SONAE CAP.	0,868	1,28	-2,14
SONAE SGPS	0,954	1,92	-15,28

MAIORES GANHOS/PERDAS	
Título	Variação %
NAVIGATOR	4,19
CTT	2,40
PHAROL	2,04
J MARTINS	1,97
SONAE SGPS	1,92



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.487,00	1,29%	1,83%	5.801,45	5.014,62
CAC40	5.349,02	0,83%	0,69%	5.657,44	4.995,07
ESTX 50 PR	3.377,56	0,55%	-3,61%	3.708,82	3.261,86
XTRA DAX	12.237,17	0,61%	-5,27%	13.596,89	11.726,62
S&P 500	2.844,80	0,94%	6,40%	2.872,87	2.417,35
IBEX 35	9.427,40	0,43%	-6,14%	10.643,40	9.327,60
NIKKEI 225	22.192,04	-0,05%	-2,52%	24.129,34	19.239,52

