

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

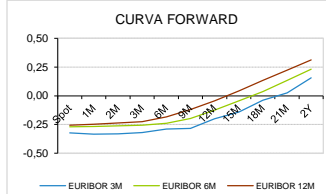
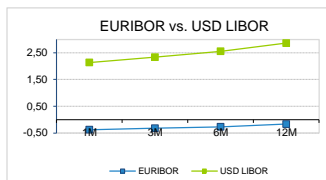
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

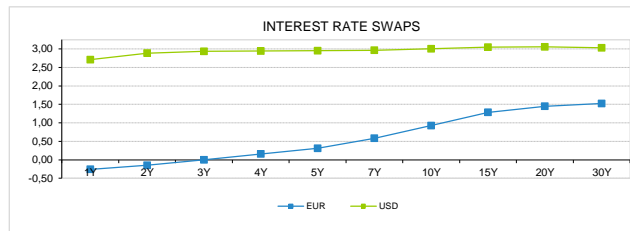
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	2,1389	1	7	0,7246	-0,7768
3M	-0,3190	0	0	3M	2,3343	0	2	0,8023	-0,7284
6M	-0,2690	0	0	6M	2,5523	1	4	0,8971	-0,6488
12M	-0,1660	0	0	12M	2,8626	2	5	1,0414	-0,5162

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2550	0	-1	-0,0467	0,6536	1,1950
2Y	-0,1470	0	0	0,1322	0,8024	1,3070
3Y	0,0000	1	1	0,3051	0,9310	1,4085
4Y	0,1580	1	2	0,4652	1,0520	1,5030
5Y	0,3110	2	3	0,6080	1,1620	1,5870
7Y	0,5850	2	3	0,8620	1,3540	1,7140
10Y	0,9250	3	3	1,1625	1,5565	1,8340
15Y	1,2850	3	4	1,4548	1,7241	1,9030
20Y	1,4520	3	4	1,5763	1,7658	1,8795
30Y	1,5220	3	3	1,6083	1,7295	1,7995

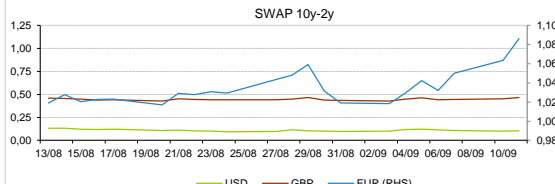
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,00
Reino Unido	0,75
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



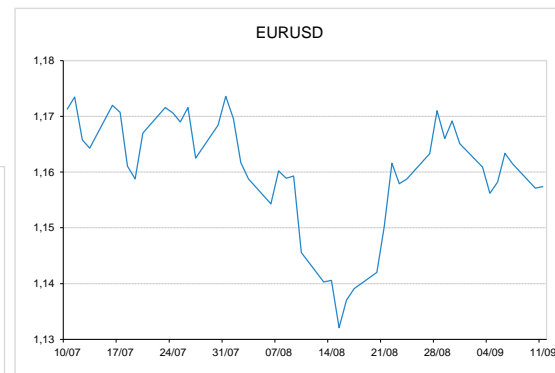
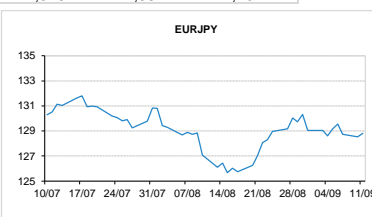
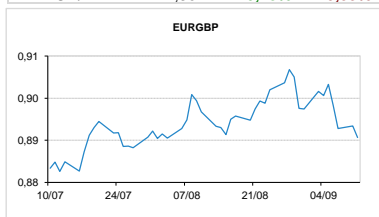
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7090	4	4	3,1231	2,9860	2,9790
2Y	2,8880	6	1	3,0825	2,9890	2,9910
3Y	2,9350	7	0	3,0799	3,0122	3,0110
4Y	2,9460	7	-1	3,0120	2,9735	3,0599
5Y	2,9510	7	-2	3,0020	3,0020	3,0778
7Y	2,9660	7	-3	3,0270	3,0578	3,0750
10Y	3,0040	6	-2	3,0550	3,0858	3,0880
15Y	3,0460	5	-2	3,0982	3,0740	3,1108
20Y	3,0560	5	-2	3,0700	3,0620	3,0882
30Y	3,0320	5	-2	3,0330	3,0200	3,0397



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	78,73	1,36	5,62	OT 2Y	-0,115	0,01	5,80
JETFUEL	727,29	6,57	29,63	OT 5Y	0,684	0,01	8,40
DIESEL	689,04	5,57	28,38	OT 10Y	1,894	0,01	11,60
COBRE	5.890,00	-23,00	-280,00	BUND 10Y	0,048	2,49	10,90
ZINCO	2.377,50	-43,00	-180,50	SCHATZ 2Y	0,087	0,69	7,30
OURO	1.195,60	-0,27	-16,10	T-NOTE 10Y	3,668	3,04	9,30
TRIGO	518,50	-9,75	-51,00	T-NOTE 2Y	3,153	2,35	11,80
LICENÇA C02	24,18	-1,05	6,29	GILT 10Y	1,637	2,62	9,20


**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1574	0,03%	1,50%	1,1655	1,1750	1,1949
EUR/GBP	0,89068	0,31%	0,29%	0,8934	0,8963	0,9028
EUR/JPY	128,82	-0,22%	-2,10%	128,82	128,82	128,82
EUR/CHF	1,1286	0,16%	0,41%	1,1275	1,1263	1,1242
EUR/BRL	4,8196	-1,72%	-8,05%	4,8936	4,9725	5,1642
EUR/PLN	4,3072	0,18%	-0,03%	4,3292	4,3524	4,4021

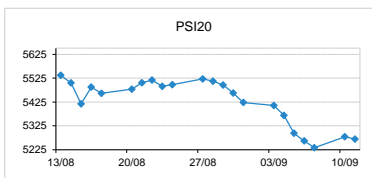

**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1574	0,8907	128,82	1,1286	10,5039	7,4594	1,5222	1,6314	4,8196	9,6689
USD	0,8631	-	0,7693	111,465	0,9741	9,0631	6,4386	1,3143	1,4095	4,1751	8,3508

**ACCIONISTA**

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	7,830	0,13	51,42
BCP	0,246	-0,45	-9,63
CORT. AMORIM	11,3200	1,62	9,90
CTT	3,2500	0,62	-7,33
EDP	3,275	-0,43	13,52
EDP R	8,555	1,00	22,79
GALP	16,400	-0,24	7,01
IBERSOL	9,300	-0,43	-8,15
J MARTINS	12,565	-0,71	-22,41
MOTA ENGIL	2,155	-2,27	-41,17
NAVIGATOR	4,134	0,05	-2,04
NOS	4,886	0,12	-10,86
NOVABASE	2,720	-0,73	-10,79
PHAROL	0,189	-4,75	-24,56
REN	2,430	0,08	-1,98
SEMAPA	17,620	0,69	-0,98
SONAE CAP.	0,810	0,75	-8,68
SONAE SGPS	0,885	-2,48	-21,45

MAIORES GANHOS/PERDAS	
Título	Variação %
CORT. AMORI	1,62
EDP R	1,00
SONAE CAP.	0,75
SEMAPA	0,69
CTT	0,62
J MARTINS	-0,71
NOVABASE	-0,73
MOTA ENGIL	-2,27
SONAE SGPS	-2,48
PHAROL	-4,75



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.269,45	-0,18%	-2,21%	5.801,45	5.079,75
CAC40	5.283,79	0,27%	-0,54%	5.657,44	5.038,12
ESTX 50 PR	3.311,66	0,07%	-5,49%	3.708,82	3.261,86
XTRA DAX	11.970,27	-0,13%	-7,33%	13.596,89	11.726,62
S&P 500	2.884,57	0,26%	7,89%	2.916,50	2.474,52
IBEX 35	9.284,10	0,14%	-7,56%	10.643,40	9.111,10
NIKKEI 225	22.664,69	1,30%	-0,44%	24.129,34	19.437,14

