

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

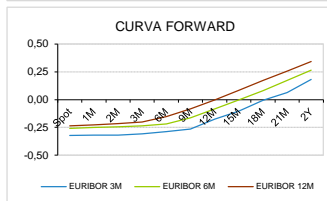
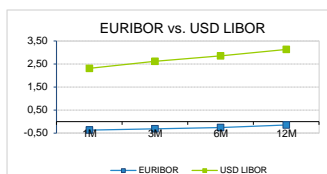
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENDA FIXA**

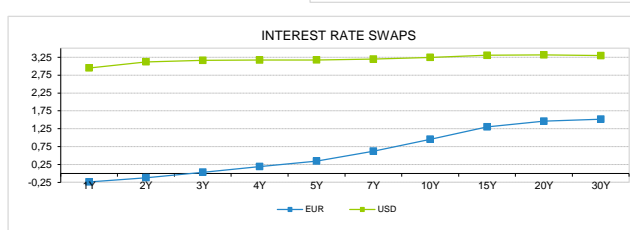
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	2,3065	0	3	0,7289	-0,7852
3M	-0,3160	0	0	3M	2,6161	0	18	0,8768	-0,7458
6M	-0,2570	0	1	6M	2,8550	0	20	0,9891	-0,6658
12M	-0,1470	0	1	12M	3,1321	0	17	1,1521	-0,5326

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2370	0	0	-0,0031	0,6735	1,2257
2Y	-0,1190	0	-3	0,1717	0,8167	1,3260
3Y	0,0350	0	-6	0,3386	0,9520	1,4270
4Y	0,1950	0	-8	0,4936	1,0670	1,5150
5Y	0,3470	0	-9	0,6368	1,1770	1,5925
7Y	0,6220	0	-10	0,8840	1,3620	1,7253
10Y	0,9540	0	-10	1,1770	1,5603	1,8310
15Y	1,3040	0	-9	1,4558	1,7129	1,8870
20Y	1,4610	1	-9	1,5702	1,7494	1,8560
30Y	1,5180	1	-8	1,5877	1,7020	1,7660

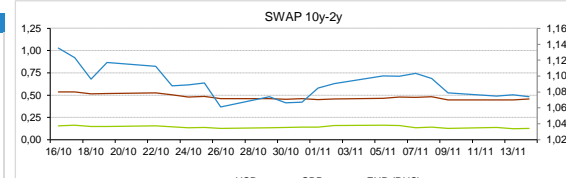
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,25
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



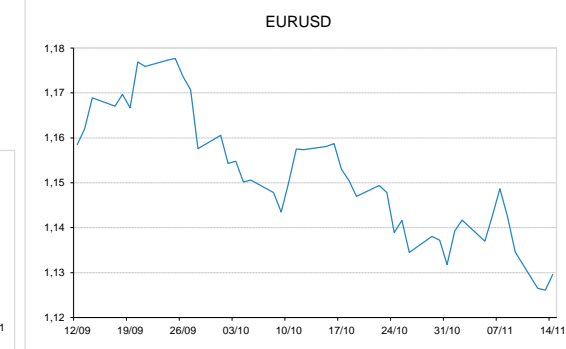
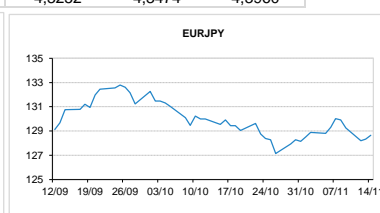
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,9490	-1	12	3,1941	3,0860	3,1475
2Y	3,1220	-1	5	3,1615	3,0880	3,2092
3Y	3,1630	-2	2	3,1360	3,1080	3,2380
4Y	3,1690	-2	0	3,1260	3,1315	3,2657
5Y	3,1730	-2	-1	3,1493	3,1860	3,2939
7Y	3,1960	-3	-1	3,1813	3,2383	3,3313
10Y	3,2470	-3	-1	3,2195	3,2882	3,3541
15Y	3,3030	-3	0	3,2887	3,3164	3,3536
20Y	3,3160	-3	1	3,2971	3,3109	3,3040
30Y	3,2940	-3	2	3,2726	3,2765	3,2811



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,51	1,04	-13,56	OT 2Y	-0,156	0,00	-5,90
JETFUEL	683,50	-30,25	-80,75	OT 5Y	0,765	0,01	-6,90
DIESEL	644,75	-28,50	-77,50	OT 10Y	1,966	0,02	-3,50
COBRE	6.048,00	24,00	-229,00	BUND 10Y	-0,011	-0,53	-11,80
ZINCO	2.546,50	-17,50	-141,50	SCHATZ 2Y	0,023	0,23	-3,70
OURO	1.203,20	1,24	-16,74	T-NOTE 10Y	3,741	-2,04	-6,00
TRIGO	511,25	-6,50	-26,25	T-NOTE 2Y	3,212	-3,15	-3,10
LICENÇA C02	19,57	-0,57	-0,80	GILT 10Y	1,629	-0,58	-10,10


**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1296	0,31%	-2,46%	1,1398	1,1486	1,1687
EUR/GBP	0,87048	-0,12%	1,15%	0,8738	0,8768	0,8837
EUR/JPY	128,64	-0,25%	0,69%	128,64	128,64	128,64
EUR/CHF	1,1386	-0,04%	0,45%	1,1373	1,1362	1,1338
EUR/BRL	4,2938	0,01%	0,77%	4,3600	4,4193	4,5625
EUR/PLN	4,2991	-0,22%	-0,16%	4,3252	4,3474	4,3960

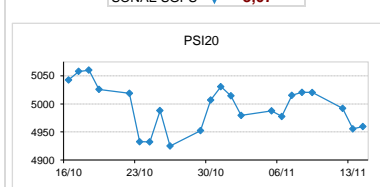

**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1296	0,8705	128,64	1,1386	10,2812	7,4618	1,4978	1,56812	4,2938	9,6187
USD	0,8843	-	0,7688	113,895	1,0078	9,0886	6,5986	1,3237	1,3855	3,7908	8,4976

**ACCIONISTA**

TITULO	COTACAO	1D %	YTD %
ALTRI	7,090	-1,12	37,11
BCP	0,251	-0,12	-7,79
CORT. AMORIM	9,380	-1,88	-8,93
CTT	3,396	0,65	-3,17
EDP	3,097	0,62	7,35
EDP R	7,800	-0,70	11,96
GALP	14,475	2,37	-5,55
IBERSOL	8,340	1,46	-17,63
J MARTINS	10,770	0,05	-33,50
MOTA ENGIL	1,644	-1,20	-55,12
NAVIGATOR	4,002	-0,69	-5,17
NOS	5,165	0,00	-5,77
NOVABASE	2,380	-0,42	-21,94
PHAROL	0,188	7,45	-24,96
REN	2,426	0,58	-2,14
SEMAPA	15,060	-0,53	-15,37
SONAE CAP.	0,750	-0,79	-15,45
SONAE SGPS	0,867	-3,07	-23,00

MAIORES GANHOS/PERDAS	
Título	Varição %
PHAROL	7,45
GALP	2,37
IBERSOL	1,46
CTT	0,65
EDP	0,62
SONAE CAP.	-0,79
ALTRI	-1,12
MOTA ENGIL	-1,20
CORT. AMORIM	-1,88
SONAE SGPS	-3,07



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.959,68	0,08%	-7,96%	5.801,45	4.893,44
CAC40	5.068,85	-0,65%	-4,59%	5.657,44	4.896,80
ESTX 50 PR	3.205,70	-0,59%	-8,51%	3.687,22	3.090,85
XTRA DAX	11.412,53	-0,52%	-11,65%	13.596,89	11.051,04
S&P 500	2.711,89	-0,36%	1,45%	2.940,91	2.532,69
IBEX 35	9.110,30	-0,38%	-9,30%	10.643,40	8.627,60
NIKKEI 225	21.846,48	0,16%	-4,03%	24.448,07	20.347,49

