

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

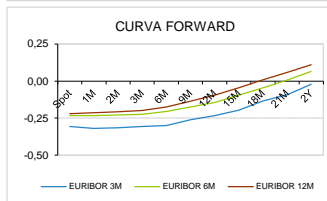
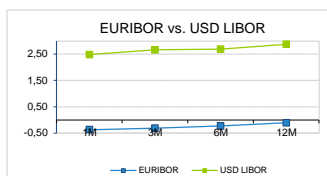
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENDA FIXA**

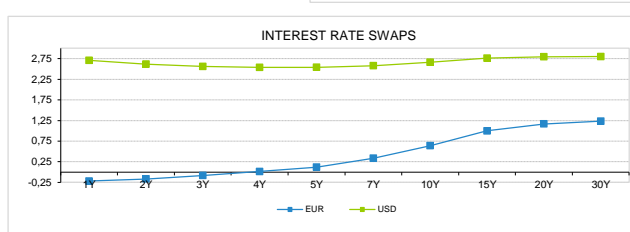
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	2,4811	0	-2	0,7301	-0,7786
3M	-0,3100	0	0	3M	2,6634	2	-10	0,8586	-0,7210
6M	-0,2310	0	1	6M	2,6934	-4	-16	0,9924	-0,6570
12M	-0,1080	0	1	12M	2,8743	-2	-16	1,1228	-0,5168

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2190	0	0	-0,0966	0,3310	0,7860
2Y	-0,1680	0	-2	0,0079	0,4430	0,8940
3Y	-0,0840	0	-4	0,1165	0,5570	1,0005
4Y	0,0140	0	-6	0,2260	0,6670	1,1020
5Y	0,1190	0	-9	0,3370	0,7750	1,1950
7Y	0,3340	0	-13	0,5540	0,9740	1,3410
10Y	0,6410	0	-17	0,8447	1,1938	1,4780
15Y	0,9980	-1	-18	1,1382	1,3748	1,5610
20Y	1,1660	0	-18	1,2678	1,4308	1,5470
30Y	1,2330	0	-17	1,2997	1,3989	1,4660

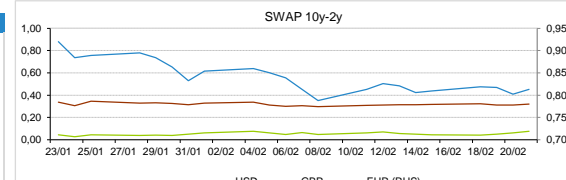
TAXA DE REFERENCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



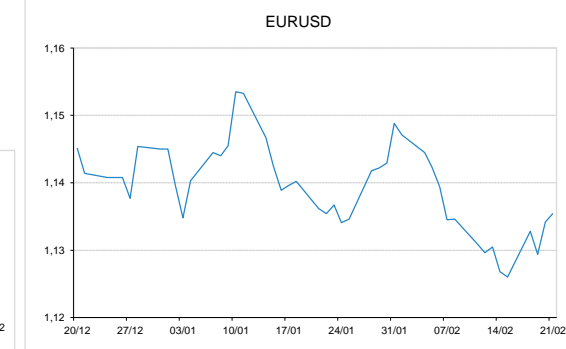
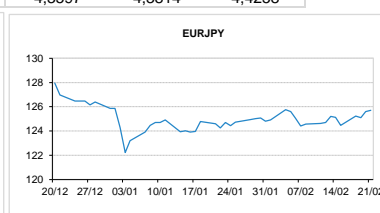
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,7070	0	-5	2,5916	2,5203	2,6710
2Y	2,6150	-4	-15	2,5140	2,5641	2,7328
3Y	2,5590	-4	-16	2,5120	2,6068	2,7530
4Y	2,5370	-4	-17	2,5525	2,6460	2,7890
5Y	2,5400	-4	-17	2,5804	2,6871	2,8504
7Y	2,5790	-4	-16	2,6200	2,7390	2,8840
10Y	2,6610	-4	-16	2,7404	2,8240	2,9240
15Y	2,7590	-4	-14	2,8080	2,8750	2,9370
20Y	2,7940	-3	-13	2,8370	2,8820	2,9240
30Y	2,7990	-3	-12	2,8572	2,8848	2,8660



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,87	-0,21	4,30	OT 2Y	-0,230	0,00	-6,60
JETFUEL	652,50	5,75	36,00	OT 5Y	0,339	-0,01	-20,00
DIESEL	621,50	6,25	43,75	OT 10Y	1,512	-0,01	-21,70
COBRE	6.425,00	86,00	353,00	BUND 10Y	-0,449	2,87	-11,90
ZINCO	2.720,50	41,00	129,50	SCHATZ 2Y	0,067	1,38	3,00
OURO	1.329,70	-15,57	49,39	T-NOTE 10Y	3,403	3,13	-2,90
TRIGO	493,50	9,25	-30,00	T-NOTE 2Y	2,901	2,92	-1,30
LICENÇA C02	18,80	-1,68	-5,67	GILT 10Y	1,437	1,71	-10,80


**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1354	0,11%	-0,07%	1,1442	1,1529	1,1711
EUR/GBP	0,86805	0,16%	1,73%	0,8707	0,8736	0,8799
EUR/JPY	125,7	-0,07%	-0,88%	125,70	125,70	125,70
EUR/CHF	1,1346	0,03%	-0,05%	1,1335	1,1324	1,1301
EUR/BRL	4,2659	-0,85%	0,20%	4,3278	4,3922	4,5231
EUR/PLN	4,3383	-0,11%	-1,29%	4,3597	4,3814	4,4258

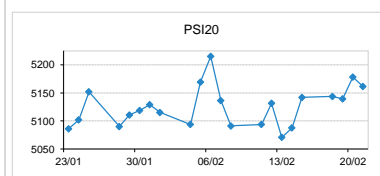

**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1354	0,8681	125,70	1,1346	10,6035	7,4617	1,4949	1,60151	4,2659	9,7804
USD	0,8813	-	0,7651	110,66	0,9996	9,3542	6,5756	1,3181	1,4104	3,7603	8,6202

**ACCIONISTA**

TITULO	COTACAO	1D %	YTD %
ALTRI	7,200	-1,37	24,14
BCP	0,234	-0,09	2,00
CORT. AMORIM	9,520	0,42	5,78
CTT	2,878	-8,11	-2,31
EDP	3,235	-1,16	6,10
EDP R	8,130	-0,31	4,57
GALP	14,735	0,68	6,81
IBERSOL	8,020	0,00	1,52
J MARTINS	12,840	1,54	24,18
MOTA ENGIL	1,950	-0,51	21,12
NAVIGATOR	4,398	-0,45	22,17
NOS	5,320	-0,56	0,47
NOVABASE	2,430	-0,41	20,30
PHAROL	0,181	-0,22	10,66
REN	2,594	0,08	6,57
SEMAPA	15,580	-1,14	18,93
SONAE CAP.	0,890	-0,11	4,83
SONAE SGPS	0,910	-0,38	12,28

MAIORES GANHOS/PERDAS	
Título	Variação %
J MARTINS	1,54
GALP	0,68
CORT. AMORIM	0,42
REN	0,08
NOS	-0,56
SEMAPA	-1,14
EDP	-1,16
ALTRI	-1,37
CTT	-8,11



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.161,43	-0,32%	9,09%	5.801,45	4.551,84
CAC40	5.196,11	0,00%	9,84%	5.657,44	4.555,99
ESTX 50 PR	3.263,70	0,13%	8,74%	3.596,20	2.908,70
XTRA DAX	11.423,28	0,19%	8,19%	13.204,31	10.279,20
S&P 500	2.778,80	-0,19%	10,87%	2.940,91	2.346,58
IBEX 35	9.191,20	0,11%	7,63%	10.291,40	8.286,20
NIKKEI 225	21.464,23	0,15%	7,24%	24.448,07	18.948,58

