

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

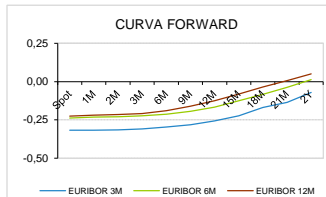
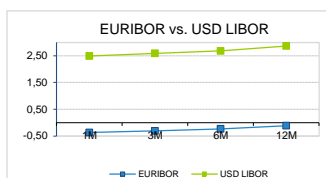
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

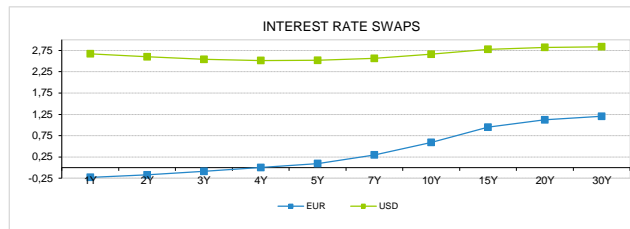
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	2,4886	-1	-1	0,7273	-0,7840
3M	-0,3100	0	0	3M	2,5933	-2	-10	0,8450	-0,7136
6M	-0,2320	0	0	6M	2,6821	0	-6	0,9755	-0,6488
12M	-0,1090	0	0	12M	2,8685	0	-5	1,1160	-0,5050

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2248	0	-1	-0,1265	0,3140	0,6833
2Y	-0,1700	1	-1	-0,0370	0,3411	0,7901
3Y	-0,0890	1	-1	0,0621	0,4881	0,8930
4Y	0,0020	2	-2	0,1649	0,5649	0,9900
5Y	0,0980	2	-2	0,2674	0,6708	1,0785
7Y	0,2990	3	-5	0,4718	0,8702	1,2340
10Y	0,5920	4	-7	0,7553	1,0973	1,3840
15Y	0,9470	5	-7	1,0594	1,2967	1,4830
20Y	1,1210	5	-6	1,1971	1,3617	1,4830
30Y	1,2030	6	-4	1,2483	1,3490	1,4190

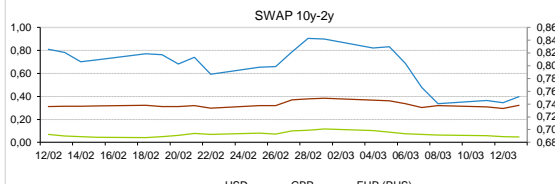
TAXA DE REFERENCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	2,50
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



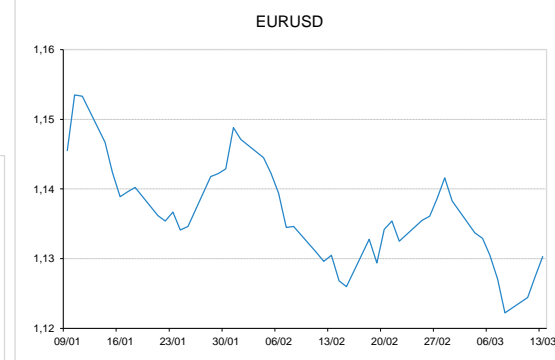
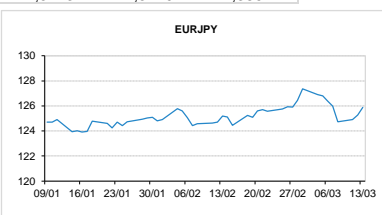
INTEREST RATE SWAPS						
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,6700	1	-3	2,4933	2,4010	2,5660
2Y	2,6010	1	-2	2,4387	2,4180	2,6210
3Y	2,5410	1	-3	2,4050	2,4906	2,6950
4Y	2,5150	1	-4	2,4397	2,5170	2,7373
5Y	2,5160	1	-4	2,4440	2,5885	2,7810
7Y	2,5640	0	-3	2,5438	2,6750	2,8444
10Y	2,6610	0	-2	2,6310	2,7685	2,8924
15Y	2,7760	0	0	2,7582	2,8336	2,9138
20Y	2,8210	0	2	2,7957	2,8493	2,9044
30Y	2,8350	0	3	2,8036	2,8369	2,8719



COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,33	0,66	3,75	OT 2Y	-0,246	0,00	-4,30
JETFUEL	650,15	5,40	21,90	OT 5Y	0,246	0,02	-18,30
DIESEL	613,90	1,15	15,40	OT 10Y	1,344	0,01	-31,10
COBRE	6.468,00	65,00	366,00	BUND 10Y	-0,331	0,44	-5,00
ZINCO	2.874,00	110,50	261,50	SCHATZ 2Y	0,064	-0,46	0,70
OURO	1.308,62	7,02	2,37	T-NOTE 10Y	3,303	0,65	-4,20
TRIGO	445,75	-7,25	-80,25	T-NOTE 2Y	2,786	0,39	-0,90
LICENÇA C02	22,30	-0,03	1,36	GILT 10Y	1,133	2,59	2,40


**CAMBIAL**

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1303	0,25%	-0,02%	1,1392	1,1478	1,1656
EUR/GBP	0,8588	0,31%	1,95%	0,8616	0,8644	0,8704
EUR/JPY	125,89	-0,49%	-0,56%	125,89	125,89	125,89
EUR/CHF	1,1359	0,16%	0,06%	1,1348	1,1337	1,1315
EUR/BRL	4,3219	-0,45%	-1,98%	4,3850	4,4518	4,5820
EUR/PLN	4,3009	-0,04%	0,87%	4,3223	4,3429	4,3867


**FIXINGS CONTRA USD e EUR**

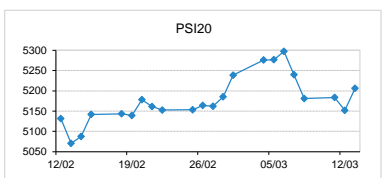
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1303	0,8588	125,89	1,1359	10,5187	7,4607	1,5063	1,59676	4,3219	9,7010
USD	0,8844	-	0,7585	111,33	1,0062	9,3220	6,5982	1,3322	1,4145	3,8309	8,5928

**ACCIONISTA**

TITULO	COTAÇÃO	1D %	YTD %
ALTRI	7,160	0,56	23,45
BCP	0,228	2,15	-0,57
CORT. AMORIM	10,680	0,19	18,67
CTT	2,802	0,36	-4,89
EDP	3,304	1,76	8,36
EDP R	8,640	0,99	11,13
GALP	14,550	3,30	5,47
IBERSOL	8,000	0,00	1,27
J MARTINS	12,960	0,70	25,34
MOTA ENGIL	2,160	1,17	34,16
NAVIGATOR	4,270	0,28	18,61
NOS	5,400	-0,46	1,98
NOVABASE	2,520	-0,40	24,75
PHAROL	0,185	-0,32	13,24
REN	2,666	0,00	9,53
SEMAPA	15,000	0,40	14,50
SONAE CAP.	0,890	0,23	4,83
SONAE SGPS	0,937	0,16	15,68
-	-	-	-
-	-	-	-
-	-	-	-

**MAIORES GANHOS/PERDAS**

Título	Variação %
GALP	3,30
BCP	2,15
EDP	1,76
MOTA ENGIL	1,17
EDP R	0,99
PHAROL	-0,32
NOVABASE	-0,40
NOS	-0,46



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.206,19	1,06%	10,03%	5.801,45	4.551,84
CAC40	5.306,38	0,69%	12,17%	5.657,44	4.555,99
ESTX 50 PR	3.323,45	0,59%	10,73%	3.596,20	2.908,70
XTRA DAX	11.572,41	0,42%	9,60%	13.204,31	10.279,20
S&P 500	2.816,67	0,90%	12,35%	2.940,91	2.346,58
IBEX 35	9.192,70	0,34%	7,64%	10.291,40	8.286,20
NIKKEI 225	21.290,24	-0,99%	6,37%	24.448,07	18.948,58

