

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

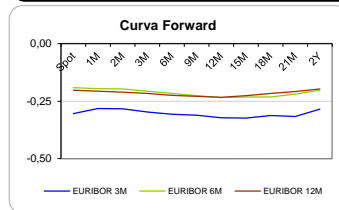
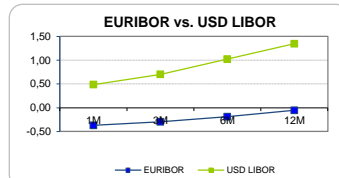
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

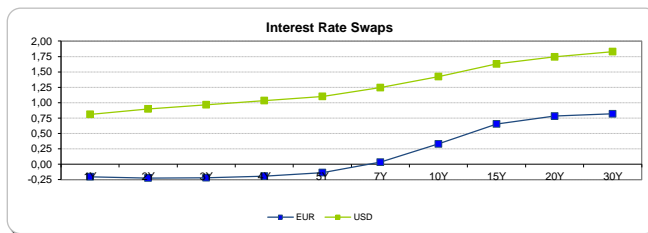
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	-1	1M	0,4874	0	4	0,4854	-0,8026
3M	-0,2970	0	-3	3M	0,7016	0	6	0,5233	-0,7602
6M	-0,1880	0	-3	6M	1,0202	1	9	0,6159	-0,6770
12M	-0,0540	0	-3	12M	1,3449	2	9	0,8303	-0,5512

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2030	0	-3	-0,2327	-0,0838	0,3530
2Y	-0,2230	1	-4	-0,2150	0,0166	0,4963
3Y	-0,2180	1	-5	-0,1711	0,1292	0,6270
4Y	-0,1910	1	-7	-0,0991	0,2550	0,7445
5Y	-0,1360	1	-9	-0,0085	0,3806	0,8320
7Y	0,0340	1	-13	0,2098	0,6011	0,9842
10Y	0,3290	1	-16	0,5052	0,8146	1,1050
15Y	0,6560	1	-17	0,7732	0,9682	1,1482
20Y	0,7830	2	-17	0,8730	1,0026	1,1139
30Y	0,8200	2	-16	0,8846	0,9626	1,0254

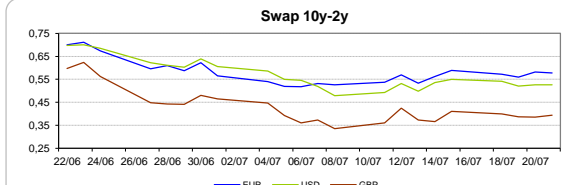
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8110	1	6	1,0399	1,2975	1,5865
2Y	0,8990	1	5	1,1043	1,3445	1,6777
3Y	0,9680	0	3	1,1681	1,4468	1,7055
4Y	1,0340	-1	1	1,2332	1,5188	1,7825
5Y	1,1010	-1	-1	1,3071	1,5826	1,8180
7Y	1,2450	-1	-4	1,4411	1,6878	1,9014
10Y	1,4250	-1	-7	1,6000	1,8048	1,9430
15Y	1,6290	-1	-9	1,7663	1,9171	2,0100
20Y	1,7430	-1	-10	1,8576	1,9703	2,0585
30Y	1,8300	-1	-11	1,9210	1,9974	2,0250

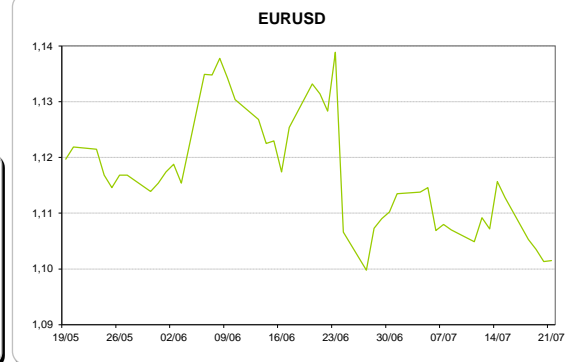
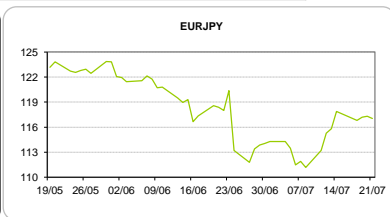
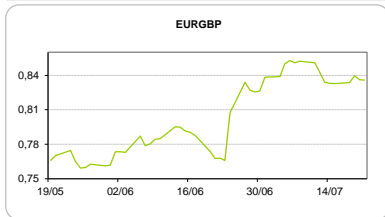


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,43	-0,74	-4,83	OT 2Y	0,703	0,02	-7,30
JETFUEL	423,25	1,50	-28,00	OT 5Y	1,933	0,00	-10,00
DIESEL	416,75	1,50	-39,50	OT 10Y	3,053	-0,02	-11,50
COBRE	4.958,50	-18,00	322,00	BUND 10Y	-0,463	0,14	-13,50
ZINCO	2.244,00	3,25	237,25	SCHATZ 2Y	0,000	0,92	-3,70
OURO	1.328,70	12,70	60,59	T-NOTE 10Y	2,374	-1,20	-8,20
TRIGO	418,25	5,25	-54,25	T-NOTE 2Y	1,247	-1,50	-2,30
LICENÇA C02	4,66	-0,03	-0,90	GILT 10Y	0,918	0,00	-44,40



**CAMBIAL**

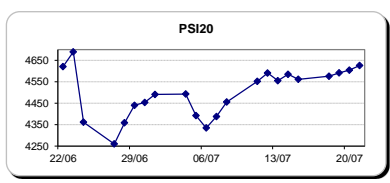
CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1015	0,02%	-2,64%	1,1057	1,1104	1,1197
EUR/GBP	0,83595	0,01%	-8,18%	0,8382	0,8403	0,8442
EUR/JPY	117,05	0,24%	1,14%	117,05	117,05	117,05
EUR/CHF	1,0867	0,08%	-0,46%	1,0854	1,0840	1,0811
EUR/BRL	3,5972	-0,17%	6,65%	3,7154	3,8342	4,0361
EUR/PLN	4,3563	0,39%	0,86%	4,3824	4,4064	4,4474



FIXINGS CONTRA USD e EUR									
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD
EUR	-	1,1015	0,8360	117,05	1,0867	9,4676	7,4391	1,4371	1,46846
USD	0,9093	-	0,7571	106,33	0,9890	8,6105	6,7644	1,3035	1,3335

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,327	2,24	-30,25
BANCO BPI	1,109	-1,07	1,65
BCP	0,020	3,61	-58,87
MONTEPIO	0,480	0,00	-26,72
CORT. AMORIM	7,150	0,00	20,21
CTT	7,348	-0,27	-17,01
EDP	2,975	0,51	-10,42
EDP R	6,956	0,30	-4,06
GALP	12,550	-0,59	17,07
J MARTINS	13,950	-0,53	16,30
MOTA ENGIL	1,703	-1,50	-11,53
NOS	5,737	2,41	-20,83
PHAROL	0,177	-0,56	-18,08
NAVIGATOR	2,772	3,13	-20,59
REN	2,641	-0,41	-5,07
SEMAPA	10,835	2,07	-14,65
SONAE CAP.	0,550	1,48	7,84
SONAE SGPS	0,674	-1,46	-35,69

Maiores ganhos/perdas	
Título	Variação %
BCP	3,61
NAVIGATOR	3,13
NOS	2,41
ALTRI	2,24
SEMAPA	2,07
PHAROL	-0,56
GALP	-0,59
BANCO BPI	-1,07
SONAE SGPS	-1,46
MOTA ENGIL	-1,50



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.626,13	0,47%	-12,93%	5.897,38	4.175,28
CAC40	4.376,25	-0,08%	-5,62%	5.217,80	3.892,46
ESTX 50 PR	2.968,49	0,05%	-9,15%	3.696,54	2.672,73
XTRA DAX	10.156,21	0,14%	-5,46%	11.773,49	8.699,29
S&P 500	2.167,35	-0,26%	6,04%	2.175,63	1.810,10
IBEX 35	8.583,60	0,09%	-10,06%	11.579,70	7.579,80
NIKKEI 225	16.810,22	0,77%	-11,68%	20.946,93	14.864,01

