

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

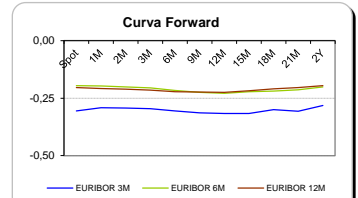
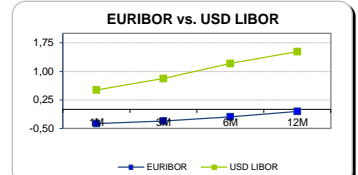
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

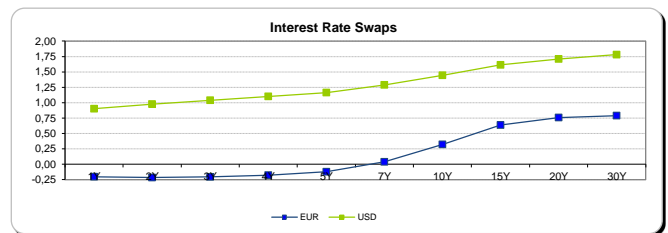
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,5141	1	3	0,2731	-0,8040
3M	-0,2990	0	0	3M	0,8113	1	12	0,3831	-0,7386
6M	-0,1910	0	0	6M	1,2068	1	21	0,5110	-0,6552
12M	-0,0480	0	1	12M	1,5196	2	21	0,7260	-0,4836

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2037	0	1	-0,2269	-0,1147	0,2620
2Y	-0,2150	1	1	-0,2107	-0,0350	0,3920
3Y	-0,2050	1	2	-0,1782	0,0643	0,5128
4Y	-0,1760	2	2	-0,1224	0,1774	0,6230
5Y	-0,1220	3	2	-0,0454	0,2920	0,7048
7Y	0,0400	4	1	0,1482	0,4968	0,8528
10Y	0,3230	5	0	0,4220	0,7005	0,9722
15Y	0,6370	5	0	0,6732	0,8493	1,0172
20Y	0,7600	5	0	0,7680	0,8837	0,9865
30Y	0,7890	5	0	0,7750	0,8416	0,8967

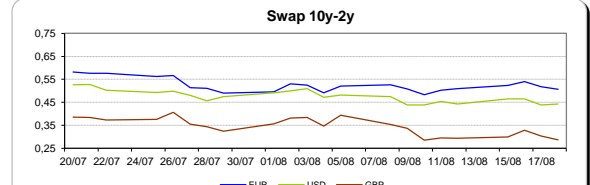
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9010	2	9	1,0361	1,2480	1,5090
2Y	0,9760	2	7	1,0910	1,3080	1,5585
3Y	1,0390	3	5	1,1476	1,3740	1,5970
4Y	1,1010	3	4	1,1935	1,4310	1,6410
5Y	1,1650	3	3	1,2545	1,4820	1,6995
7Y	1,2890	3	1	1,3650	1,5705	1,7400
10Y	1,4440	3	-1	1,4990	1,6650	1,7970
15Y	1,6140	2	-4	1,6360	1,7610	1,8515
20Y	1,7110	2	-6	1,7100	1,7990	1,8630
30Y	1,7790	2	-7	1,7560	1,8210	1,8660

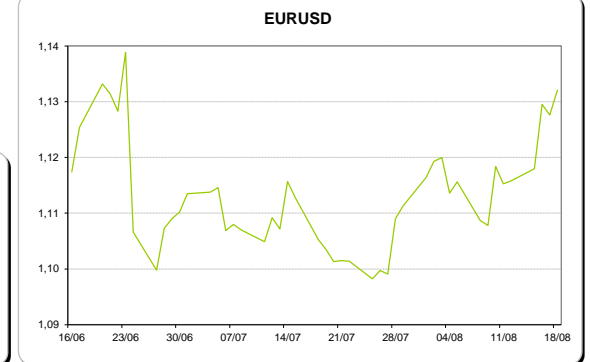
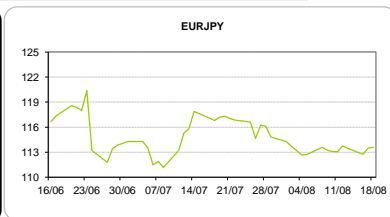
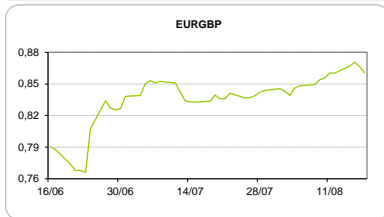


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,67	0,82	3,22	OT 2Y	0,538	0,04	-15,30
JETFUEL	433,75	1,50	18,00	OT 5Y	1,811	0,07	-14,30
DIESEL	431,25	0,25	21,50	OT 10Y	2,907	0,03	-17,80
COBRE	4.775,00	-37,00	-144,00	BUND 10Y	-0,547	-3,85	-7,10
ZINCO	2.269,25	17,25	65,75	SCHATZ 2Y	0,000	-0,23	2,30
OURO	1.350,65	1,89	21,80	T-NOTE 10Y	2,358	-1,64	-0,40
TRIGO	442,00	-1,00	-12,50	T-NOTE 2Y	1,243	-1,87	0,30
LICENÇA C02	4,69	0,20	-0,16	GILT 10Y	0,643	-1,32	-24,80



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1321	0,40%	2,42%	1,1364	1,1413	1,1510
EUR/GBP	0,86073	0,66%	-3,14%	0,8626	0,8645	0,8683
EUR/JPY	113,6	-0,06%	2,83%	113,60	113,60	113,60
EUR/CHF	1,0853	0,08%	0,26%	1,0838	1,0823	1,0796
EUR/BRL	3,66	-1,10%	-1,55%	3,7781	3,9028	4,1106
EUR/PLN	4,2880	0,00%	1,91%	4,3124	4,3353	4,3786

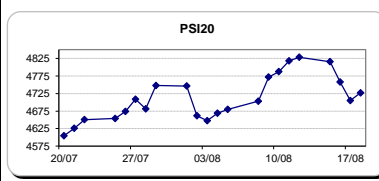


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1321	0,8607	113,60	1,0853	9,4738	7,4419	1,4480	1,47471	3,6600	9,2457
USD	0,8828	-	0,7598	100,16	0,9576	8,3683	6,5702	1,2775	1,3026	3,2219	8,1594

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,579	1,47	-24,97
BANCO BPI	1,112	0,00	1,92
BCP	0,018	-1,65	-63,38
MONTEPIO	0,474	-0,21	-27,63
CORT. AMORIM	8,386	-0,05	40,99
CTT	6,870	1,19	-22,41
EDP	3,025	0,73	-8,91
EDP R	7,025	1,24	-3,10
GALP	13,430	0,52	25,28
J MARTINS	14,660	0,27	22,22
MOTA ENGIL	1,743	-0,29	-9,45
NOS	5,861	0,17	-19,11
PHAROL	0,179	-0,56	-17,16
NAVIGATOR	2,991	0,67	-14,32
REN	2,656	-0,08	-4,53
SEMAPA	12,015	2,43	-5,36
SONAE CAP.	0,638	0,31	25,10
SONAE SGPS	0,676	0,45	-35,50

Maiores ganhos/perdas	
Título	Variação %
SEMAPA	2,43
ALTRI	1,47
EDP R	1,24
CTT	1,19
EDP	0,73
REN	-0,08
MONTEPIO	-0,21
MOTA ENGIL	-0,29
PHAROL	-0,56
BCP	-1,65



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.726,94	0,47%	-11,03%	5.625,06	4.175,28
CAC40	4.437,06	0,44%	-4,31%	5.011,65	3.892,46
ESTX 50 PR	2.995,30	0,50%	-8,33%	3.524,04	2.672,73
XTRA DAX	10.603,03	0,62%	-1,30%	11.430,87	8.699,29
S&P 500	2.184,85	0,13%	6,90%	2.193,81	1.810,10
IBEX 35	8.550,10	0,74%	-10,42%	10.952,20	7.579,80
NIKKEI 225	16.486,01	-1,55%	-13,39%	20.663,18	14.864,01

