

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

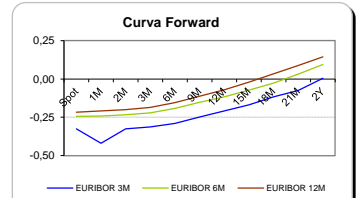
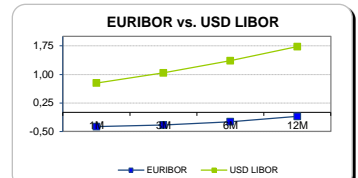
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

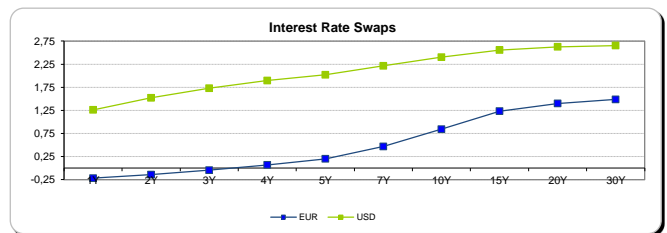
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7761	0	2	0,2642	-0,7872
3M	-0,3280	0	-1	3M	1,0390	0	4	0,3634	-0,7274
6M	-0,2430	0	-2	6M	1,3618	1	5	0,5271	-0,6616
12M	-0,1010	0	-2	12M	1,7282	1	4	0,7748	-0,5032

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2170	0	-2	-0,0714	0,4154	0,9940
2Y	-0,1420	2	1	0,0360	0,5686	1,1371
3Y	-0,0440	3	4	0,1621	0,7112	1,2714
4Y	0,0700	3	6	0,3014	0,8500	1,3904
5Y	0,2010	4	8	0,4392	0,9857	1,4835
7Y	0,4690	4	10	0,7097	1,2192	1,6426
10Y	0,8440	5	12	1,0485	1,4469	1,7683
15Y	1,2340	4	16	1,3521	1,6156	1,8232
20Y	1,3990	4	18	1,4746	1,6615	1,7978
30Y	1,4860	4	21	1,5200	1,6464	1,7339

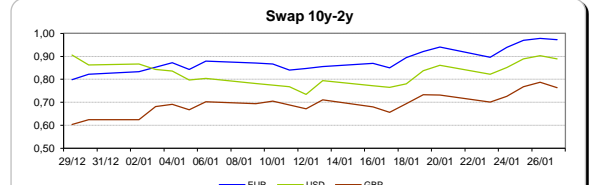
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2630	2	5	1,7774	2,4060	2,6740
2Y	1,5200	3	2	1,9290	2,4665	2,7240
3Y	1,7300	4	-1	2,1096	2,5335	2,7570
4Y	1,8950	6	-2	2,2244	2,5920	2,7890
5Y	2,0220	7	-3	2,2920	2,6380	2,8325
7Y	2,2140	7	-4	2,4300	2,7090	2,8540
10Y	2,4000	8	-4	2,5640	2,7770	2,8780
15Y	2,5590	9	-4	2,6780	2,8140	2,8725
20Y	2,6260	9	-3	2,7160	2,8200	2,8510
30Y	2,6530	9	-3	2,7190	2,7790	2,8060

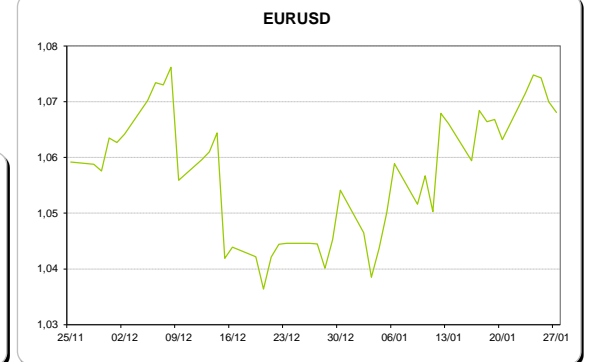
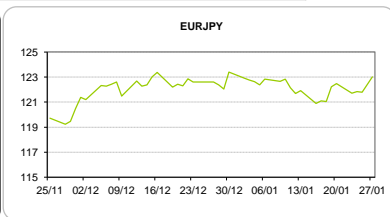


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,96	-1,28	-1,87	OT 2Y	0,090	-0,04	-10,90
JETFUEL	497,50	7,75	13,25	OT 5Y	2,127	0,02	19,80
DIESEL	502,50	11,50	12,50	OT 10Y	4,129	0,01	36,60
COBRE	5.850,00	-85,00	388,00	BUND 10Y	-0,137	-2,97	16,30
ZINCO	2.754,75	-38,50	181,25	SCHATZ 2Y	-0,066	-0,46	8,70
OURO	1.187,41	-1,14	48,56	T-NOTE 10Y	3,173	-0,97	-4,40
TRIGO	421,00	-6,00	11,50	T-NOTE 2Y	1,730	0,00	-6,40
LICENÇA C02	4,92	-0,28	-1,42	GILT 10Y	1,481	-4,80	16,20



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0681	-0,18%	2,26%	1,0726	1,0779	1,0899
EUR/GBP	0,8517	-0,03%	0,15%	0,8534	0,8555	0,8601
EUR/JPY	123,01	-0,50%	-0,33%	123,01	123,01	123,01
EUR/CHF	1,0681	0,00%	0,65%	1,0671	1,0658	1,0632
EUR/BRL	3,3716	0,74%	1,50%	3,4653	3,5583	3,7246
EUR/PLN	4,3292	0,40%	1,70%	4,3530	4,3786	4,4296



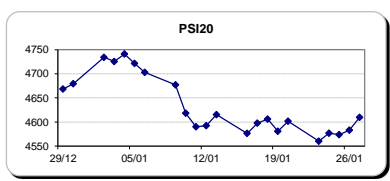
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0681	0,8517	123,01	1,0681	9,4578	7,4368	1,4022	1,41693	3,3716	8,9060
USD	0,9339	-	0,7965	115,04	0,9981	8,8271	6,9449	1,3118	1,3233	3,1504	8,3155

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,142	-0,84	7,19
BANCO BPI	1,133	0,09	0,18
BCP	0,1535	4,49	-16,78
MONTEPIO	0,411	-0,48	-2,38
CORT. AMORIM	9,000	1,25	5,88
CTT	6,025	-0,41	-6,52
EDP	2,743	0,96	-5,22
EDP R	6,064	-0,38	0,46
GALP	13,895	-0,68	-2,08
J MARTINS	15,755	0,61	6,89
MOTA ENGIL	1,688	0,48	4,84
NOS	5,278	1,50	-6,39
PHAROL	0,251	5,91	21,26
NAVIGATOR	3,459	0,73	5,94
REN	2,575	-0,43	-4,56
SEMAPA	13,095	-0,57	-2,28
SONAE CAP.	0,714	-0,83	-4,55
SONAE SGPS	0,822	-0,72	-5,95

Maiores ganhos/perdas	
Título	Variação %
PHAROL	5,91
BCP	4,49
NOS	1,50
CORT. AMORIM	1,25
EDP	0,96
SEMAPA	-0,57
GALP	-0,68
SONAE SGPS	-0,72
SONAE CAP.	-0,83
ALTRI	-0,84



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.609,78	0,58%	-1,48%	5.222,69	4.175,28
CAC40	4.839,98	-0,56%	-0,46%	4.929,60	3.892,46
ESTX 50 PR	3.303,33	-0,48%	0,39%	3.342,47	2.672,73
XTRA DAX	11.810,05	-0,33%	2,87%	11.893,08	8.699,29
S&P 500	2.293,94	-0,12%	2,46%	2.300,99	1.810,10
IBEX 35	9.499,60	-0,14%	1,58%	9.623,50	7.579,80
NIKKEI 225	19.467,40	0,34%	1,85%	19.615,40	14.864,01

