

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

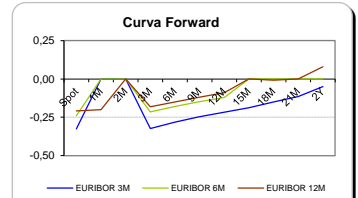
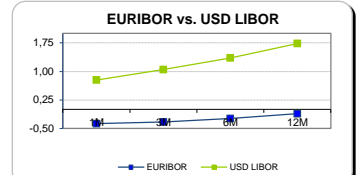
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

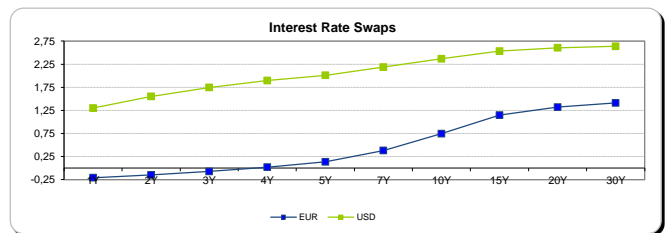
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	0,7772	0	0	0,2628	-0,7908
3M	-0,3290	0	0	3M	1,0501	0	1	0,3559	-0,7264
6M	-0,2380	0	0	6M	1,3571	0	0	0,5174	-0,6658
12M	-0,1110	0	-1	12M	1,7354	0	0	0,7431	-0,5114

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2080	0	2	-0,0894	0,3095	0,8795
2Y	-0,1470	0	2	-0,0051	0,4501	1,0289
3Y	-0,0710	-1	1	0,0975	0,5910	1,1684
4Y	0,0220	0	0	0,2210	0,7355	1,2945
5Y	0,1340	0	-1	0,3515	0,8760	1,4020
7Y	0,3820	0	-1	0,6212	1,1215	1,5650
10Y	0,7470	0	-2	0,9652	1,3723	1,7055
15Y	1,1460	1	-1	1,2978	1,5650	1,7765
20Y	1,3190	1	-1	1,4293	1,6183	1,7634
30Y	1,4100	1	-1	1,4824	1,6034	1,6921

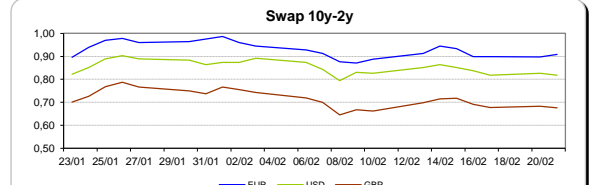
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2980	-1	8	1,8261	2,3490	2,6528
2Y	1,5510	-2	9	1,9810	2,4190	2,6780
3Y	1,7460	-2	10	2,0995	2,4870	2,7045
4Y	1,8960	-3	11	2,1940	2,5460	2,7460
5Y	2,0090	-3	12	2,2770	2,6219	2,7980
7Y	2,1870	-3	13	2,4315	2,6973	2,8200
10Y	2,3670	-3	15	2,5653	2,7701	2,8490
15Y	2,5330	-2	16	2,6790	2,7875	2,8500
20Y	2,6060	-1	17	2,7234	2,8261	2,8320
30Y	2,6360	-1	17	2,7000	2,7415	2,7890

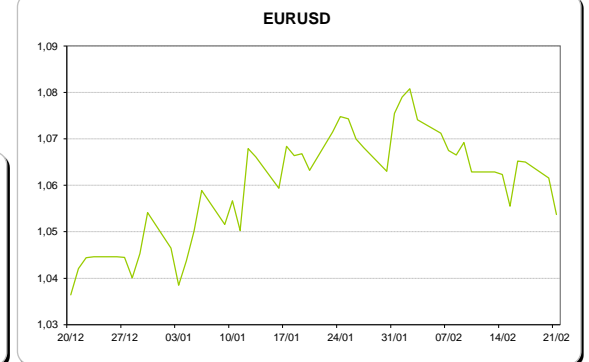
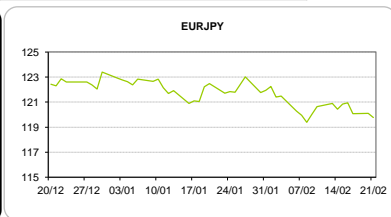
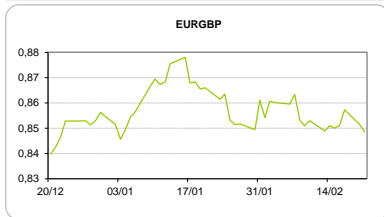


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	57,05	0,87	1,07	OT 2Y	0,072	0,03	-1,10
JETFUEL	502,00	6,50	11,00	OT 5Y	1,901	0,05	-1,30
DIESEL	504,25	4,75	11,75	OT 10Y	4,034	0,04	16,20
COBRE	6.070,00	110,00	322,00	BUND 10Y	-0,336	0,22	-16,50
ZINCO	2.887,50	82,25	122,75	SCHATZ 2Y	-0,256	-1,59	-17,80
OURO	1.237,33	-1,17	26,76	T-NOTE 2Y	3,104	-0,32	-5,30
TRIGO	452,25	-3,25	9,00	T-NOTE 5Y	1,692	0,00	-3,40
LICENÇA C02	5,04	-0,05	-0,39	GILT 10Y	1,207	0,65	-22,60



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0537	-0,74%	-1,66%	1,0580	1,0632	1,0753
EUR/GBP	0,8486	0,34%	1,52%	0,8503	0,8522	0,8565
EUR/JPY	119,77	0,28%	1,63%	119,77	119,77	119,77
EUR/CHF	1,0640	0,05%	0,82%	1,0627	1,0613	1,0583
EUR/BRL	3,2658	0,38%	4,16%	3,3475	3,4372	3,5953
EUR/PLN	4,2981	0,48%	1,69%	4,3215	4,3454	4,3943

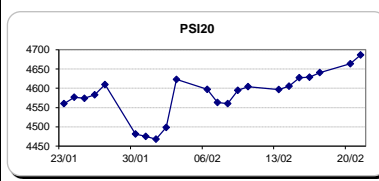


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0537	0,8486	119,77	1,0640	9,4614	7,4332	1,3878	1,37454	3,2658	8,8143
USD	0,9490	-	0,802	113,635	1,0095	8,9864	7,0540	1,3139	1,3040	3,0977	8,3544

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,337	1,66	12,24
BANCO BPI	1,020	4,40	-9,81
BCP	0,1575	1,81	-14,62
MONTEPIO	0,411	-4,42	-2,38
CORT. AMORIM	9,720	0,62	14,35
CTT	5,046	0,70	-21,71
EDP	2,892	0,45	-0,07
EDP R	6,313	0,05	4,59
GALP	13,550	-0,99	-4,51
J MARTINS	16,400	-0,03	11,26
MOTA ENGIL	1,649	2,49	2,42
NOS	5,567	2,47	-1,26
PHAROL	0,324	-7,43	56,52
NAVIGATOR	3,515	1,88	7,66
REN	2,611	-0,15	-3,22
SEMAPA	13,400	0,64	0,00
SONAE CAP.	0,710	1,72	-5,08
SONAE SGPS	0,839	2,07	-4,00

Maiores ganhos/perdas	
Título	Varição %
BANCO BPI	4,40
MOTA ENGIL	2,49
NOS	2,47
SONAE SGPS	2,07
NAVIGATOR	1,88
J MARTINS	-0,03
REN	-0,15
GALP	-0,99
MONTEPIO	-4,42
PHAROL	-7,43



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.686,38	0,49%	0,15%	5.222,69	4.175,28
CAC40	4.888,76	0,49%	0,54%	4.932,35	3.955,98
ESTX 50 PR	3.339,33	0,81%	1,48%	3.345,99	2.678,27
XTRA DAX	11.967,49	1,18%	4,24%	11.987,58	9.125,19
S&P 500	2.361,03	0,42%	5,46%	2.366,24	1.891,00
IBEX 35	9.561,00	0,36%	2,23%	9.623,50	7.579,80
NIKKEI 225	19.381,44	0,68%	1,40%	19.615,40	14.864,01

