

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

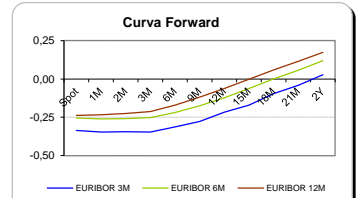
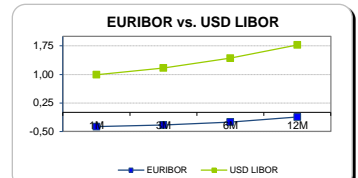
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

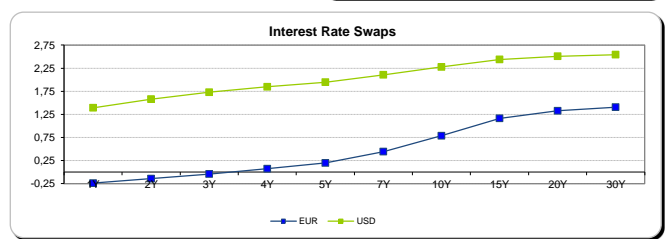
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,9950	0	1	0,2551	-0,7918
3M	-0,3290	0	0	3M	1,1723	0	2	0,3253	-0,7300
6M	-0,2490	0	-1	6M	1,4263	0	0	0,4724	-0,6648
12M	-0,1210	0	-1	12M	1,7740	0	-2	0,6799	-0,4916

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2375	-1	-1	-0,0625	0,4419	0,9718
2Y	-0,1400	-1	-4	0,0532	0,5773	1,0946
3Y	-0,0400	-2	-5	0,1832	0,7076	1,2125
4Y	0,0740	-2	-5	0,3147	0,8338	1,3250
5Y	0,1980	-2	-5	0,4443	0,9545	1,4150
7Y	0,4450	-2	-4	0,6920	1,1727	1,5746
10Y	0,7880	-2	-2	1,0117	1,3988	1,7106
15Y	1,1650	-2	0	1,3174	1,5747	1,7777
20Y	1,3270	-1	1	1,4455	1,6277	1,7611
30Y	1,4080	-1	2	1,4939	1,6131	1,6942

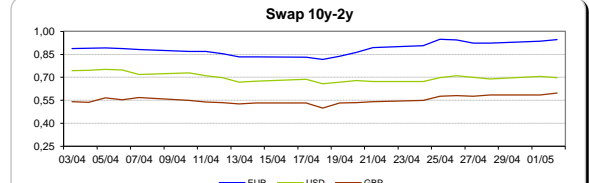
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3920	0	2	1,7549	2,2178	2,4775
2Y	1,5800	1	-2	1,8810	2,2877	2,5339
3Y	1,7300	2	-5	1,9994	2,3508	2,5415
4Y	1,8480	2	-7	2,0863	2,4081	2,6069
5Y	1,9480	2	-7	2,1618	2,4544	2,6390
7Y	2,1060	1	-7	2,2849	2,5324	2,6926
10Y	2,2750	1	-6	2,4186	2,6122	2,7295
15Y	2,4380	1	-5	2,5353	2,6455	2,7125
20Y	2,5100	2	-5	2,5834	2,6820	2,6985
30Y	2,5440	2	-4	2,5947	2,6330	2,6881

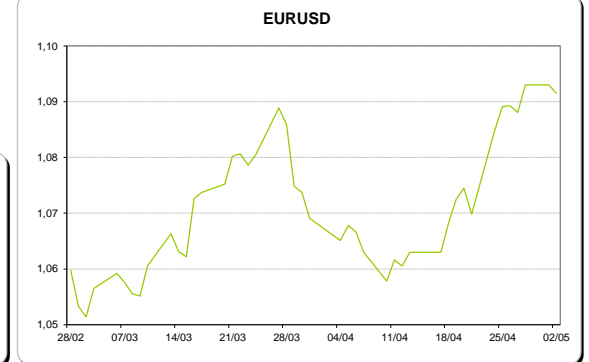
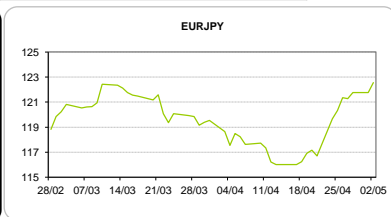


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,20	-0,32	-2,59	OT 2Y	0,384	-0,05	-23,70
JETFUEL	467,00	7,50	-1,00	OT 5Y	2,019	0,00	-26,10
DIESEL	462,25	3,00	-6,25	OT 10Y	3,564	0,02	-41,40
COBRE	5.735,00	43,50	-102,00	BUND 10Y	-0,126	0,67	-2,00
ZINCO	2.614,50	26,25	-150,50	SCHATZ 2Y	-0,094	1,60	1,80
OURO	1.255,18	-1,47	5,83	T-NOTE 10Y	3,013	-1,59	-11,20
TRIGO	453,25	-2,75	14,25	T-NOTE 2Y	1,756	-1,52	-3,80
LICENÇA C02	4,43	-0,14	-0,26	GILT 10Y	1,027	0,73	-5,50



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0915	-0,14%	2,38%	1,0966	1,1022	1,1138
EUR/GBP	0,8452	-0,06%	0,88%	0,8469	0,8488	0,8527
EUR/JPY	122,55	-0,64%	-3,19%	122,55	122,55	122,55
EUR/CHF	1,0819	0,37%	-1,23%	1,0807	1,0794	1,0767
EUR/BRL	3,4549	0,21%	-3,82%	3,5454	3,6237	3,7746
EUR/PLN	4,2049	0,48%	0,70%	4,2281	4,2502	4,2964

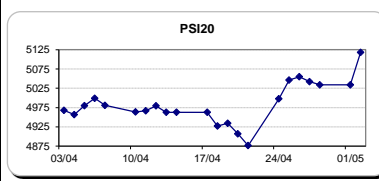


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0915	0,8452	122,55	1,0819	9,6335	7,4368	1,4989	1,45026	3,4549	9,3798
USD	0,9173	-	0,7737	112,14	0,9937	8,8313	6,8218	1,3732	1,3304	3,1642	8,6038

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,331	1,07	12,09
BANCO BPI	1,067	-1,02	-5,66
BCP	0,2137	4,35	15,85
MONTEPIO	0,416	1,46	-1,19
CORT. AMORIM	11,000	0,00	29,41
CTT	5,630	7,46	-12,65
EDP	3,079	1,62	6,39
EDP R	7,050	0,79	16,80
GALP	14,055	-1,51	-0,95
J MARTINS	16,400	-2,67	11,26
MOTA ENGIL	2,549	9,21	58,32
NOS	5,371	2,15	-4,74
PHAROL	0,276	16,95	33,33
NAVIGATOR	3,970	2,16	21,59
REN	2,758	2,19	2,22
SEMAPA	14,470	0,49	7,99
SONAE CAP.	0,869	2,24	16,18
SONAE SGPS	0,979	3,93	12,01

Maiores ganhos/perdas	
Título	Variação %
PHAROL	16,95
MOTA ENGIL	9,21
CTT	7,46
BCP	4,35
SONAE SGPS	3,93
BANCO BPI	-1,02
GALP	-1,51
J MARTINS	-2,67



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.118,02	1,68%	9,38%	5.120,64	4.175,28
CAC40	5.304,15	0,70%	9,09%	5.305,95	3.955,98
ESTX 50 PR	3.578,21	0,52%	8,74%	3.593,13	2.678,27
XTRA DAX	12.507,90	0,56%	8,94%	12.511,17	9.214,10
S&P 500	2.388,15	-0,01%	6,67%	2.400,98	1.991,68
IBEX 35	10.820,30	0,98%	15,70%	10.828,80	7.579,80
NIKKEI 225	19.445,70	0,70%	1,73%	19.668,01	14.864,01

