

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

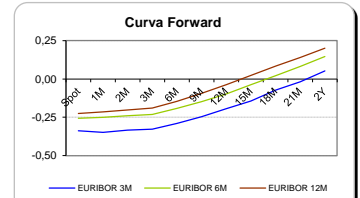
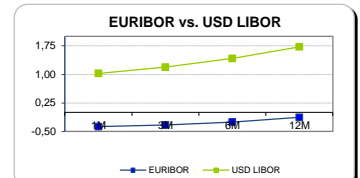
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

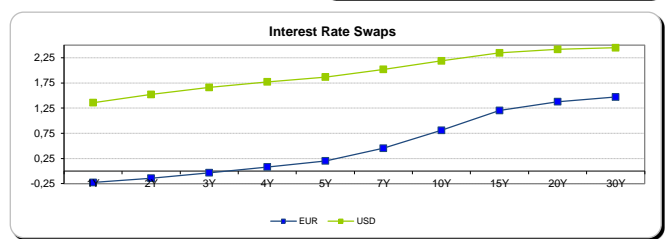
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,0294	1	4	0,2526	-0,7854
3M	-0,3300	0	0	3M	1,1920	1	4	0,3037	-0,7292
6M	-0,2510	0	0	6M	1,4193	0	2	0,4504	-0,6614
12M	-0,1290	0	-1	12M	1,7265	0	-2	0,6547	-0,4900

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2260	0	-1	1,3580	0,4560	0,9930
2Y	-0,1400	1	1	0,0797	0,5900	1,1290
3Y	-0,0330	1	3	0,2060	0,7376	1,2590
4Y	0,0810	1	4	0,3348	0,8580	1,3770
5Y	0,2030	1	5	0,4650	0,9880	1,4790
7Y	0,4540	1	6	0,7260	1,2246	1,6360
10Y	0,8090	1	9	1,0661	1,4615	1,7800
15Y	1,2020	2	12	1,3803	1,6489	1,8560
20Y	1,3770	2	15	1,5157	1,7076	1,8526
30Y	1,4700	2	18	1,5740	1,7005	1,7890

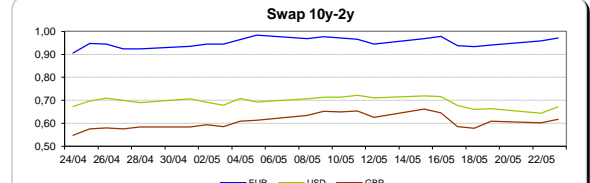
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3580	2	2	1,6970	2,1320	2,3835
2Y	1,5210	3	2	1,7745	2,1990	2,4315
3Y	1,6600	4	2	1,9230	2,2595	2,4280
4Y	1,7720	4	1	2,0070	2,3135	2,5125
5Y	1,8650	4	1	2,0790	2,3605	2,5734
7Y	2,0180	4	1	2,1990	2,4420	2,5955
10Y	2,1860	4	1	2,3330	2,5210	2,6300
15Y	2,3460	3	0	2,4490	2,5500	2,6030
20Y	2,4160	2	0	2,4920	2,5840	2,5890
30Y	2,4470	2	-1	2,5000	2,5195	2,5850

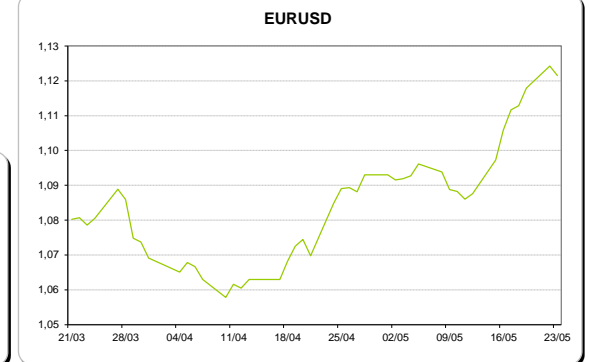
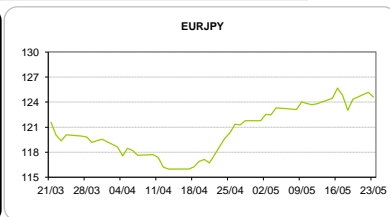
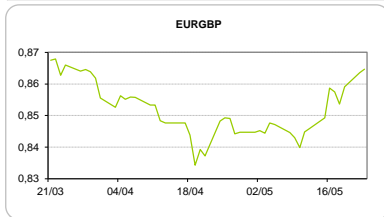


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,03	0,16	1,59	OT 2Y	0,316	0,00	-11,00
JETFUEL	491,75	9,75	22,00	OT 5Y	1,592	0,01	-56,60
DIESEL	487,25	5,25	13,25	OT 10Y	3,171	0,02	-57,20
COBRE	5.718,00	21,00	80,00	BUND 10Y	-0,057	1,72	14,70
ZINCO	2.626,75	14,75	46,50	SCHATZ 2Y	-0,060	0,46	11,20
OURO	1.255,98	-4,63	-28,12	T-NOTE 10Y	2,983	2,06	1,40
TRIGO	432,00	-2,25	11,00	T-NOTE 2Y	1,760	2,28	6,80
LICENÇA C02	4,74	-0,17	0,17	GILT 10Y	1,011	0,18	3,60



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1215	-0,25%	3,38%	1,1268	1,1325	1,1441
EUR/GBP	0,86463	-0,13%	-1,89%	0,8663	0,8682	0,8719
EUR/JPY	124,62	0,45%	-3,97%	124,62	124,62	124,62
EUR/CHF	1,0908	0,27%	-0,79%	1,0896	1,0884	1,0857
EUR/BRL	3,6715	-0,01%	-7,40%	3,7659	3,8458	4,0179
EUR/PLN	4,2035	-0,14%	1,01%	4,2264	4,2507	4,2966

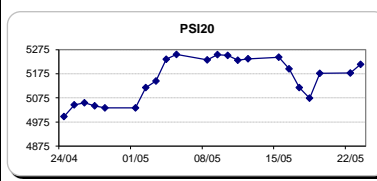


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1215	0,8646	124,62	1,0908	9,7443	7,4440	1,5120	1,49594	3,6715	9,3768
USD	0,8906	-	0,7704	111,095	0,9716	8,6837	6,6278	1,3485	1,3340	3,2601	8,3465

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,329	1,86	12,03
BANCO BPI	1,076	0,00	-4,86
BCP	0,2180	2,35	18,18
MONTEPIO	0,416	-0,24	-1,19
CORT. AMORIM	11,340	1,34	33,41
CTT	5,416	1,04	-15,97
EDP	3,198	1,62	10,50
EDP R	6,951	-0,84	15,16
GALP	14,165	-0,56	-0,18
J MARTINS	17,345	-0,46	17,67
MOTA ENGIL	2,685	2,17	66,77
NOS	5,500	0,82	-2,45
PHAROL	0,252	-1,18	21,74
NAVIGATOR	4,000	1,27	22,51
REN	2,969	1,19	10,04
SEMAPA	16,115	0,62	20,26
SONAE CAP.	0,977	0,72	30,61
SONAE SGPS	0,924	0,22	5,72

Maiores ganhos/perdas	
Título	Variação %
BCP	2,35
MOTA ENGIL	2,17
ALTRI	1,86
EDP	1,62
CORT. AMORIM	1,34
MONTEPIO	-0,24
J MARTINS	-0,46
GALP	-0,56
EDP R	-0,84
PHAROL	-1,18



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.214,18	0,70%	11,43%	5.291,59	4.175,28
CAC40	5.348,16	0,47%	9,99%	5.442,10	3.955,98
ESTX 50 PR	3.595,03	0,52%	9,25%	3.666,80	2.678,27
XTRA DAX	12.659,15	0,31%	10,26%	12.841,66	9.214,10
S&P 500	2.400,37	0,26%	7,21%	2.405,77	1.991,68
IBEX 35	10.916,30	1,14%	16,73%	11.184,40	7.579,80
NIKKEI 225	19.613,28	-0,33%	2,61%	19.998,49	14.864,01

