

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

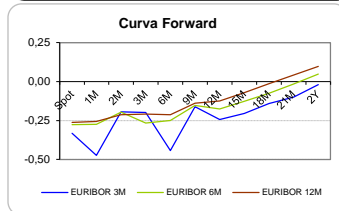
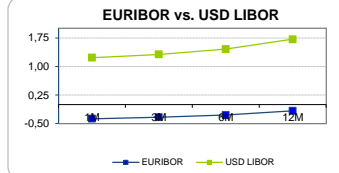
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

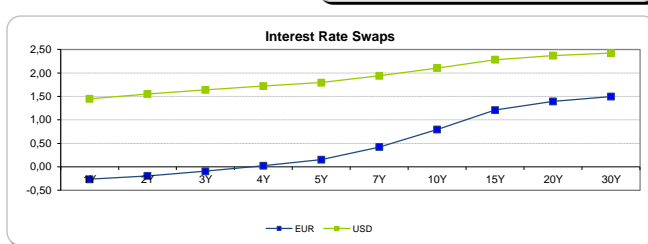
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2311	0	0	0,2504	-0,7874
3M	-0,3290	0	0	3M	1,3172	0	1	0,2778	-0,7262
6M	-0,2740	0	0	6M	1,4550	0	1	0,3989	-0,6516
12M	-0,1630	0	-1	12M	1,7146	0	-1	0,5878	-0,5056

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2630	0	-2	-0,1266	0,3710	0,9420
2Y	-0,1930	0	-3	-0,0146	0,5198	1,0830
3Y	-0,0940	0	-5	0,1150	0,6610	1,2110
4Y	0,0250	0	-7	0,2540	0,8000	1,3330
5Y	0,1540	0	-8	0,3900	0,9320	1,4496
7Y	0,4230	0	-9	0,6600	1,1700	1,5945
10Y	0,7970	0	-8	1,0050	1,4188	1,7470
15Y	1,2080	0	-6	1,3387	1,6159	1,8250
20Y	1,3940	0	-4	1,4762	1,6732	1,8150
30Y	1,4990	1	-3	1,5393	1,6710	1,7630

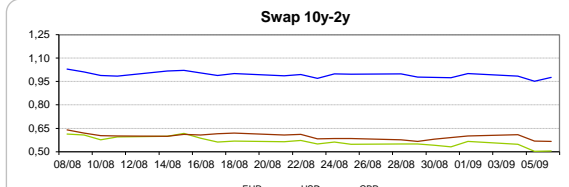
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4500	1	-1	1,6049	1,8583	2,1506
2Y	1,5540	2	-4	1,6603	1,9075	2,2169
3Y	1,6410	2	-6	1,7318	1,9999	2,2355
4Y	1,7190	2	-8	1,7967	2,0689	2,3135
5Y	1,7940	2	-9	1,8648	2,1279	2,3543
7Y	1,9380	3	-10	1,9910	2,2253	2,4233
10Y	2,1070	3	-11	2,1386	2,3294	2,4801
15Y	2,2840	3	-11	2,2805	2,3994	2,4835
20Y	2,3690	3	-11	2,3485	2,4500	2,4895
30Y	2,4220	3	-10	2,3826	2,4334	2,4900

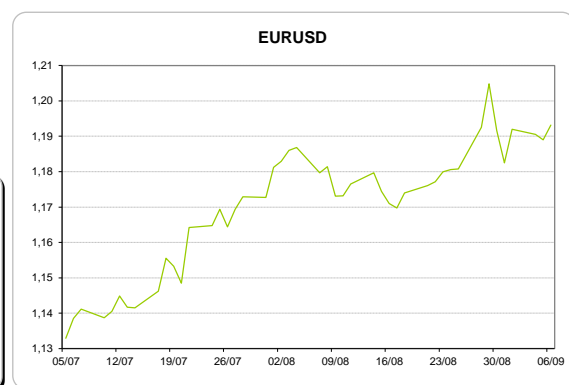
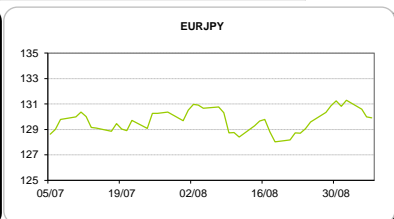
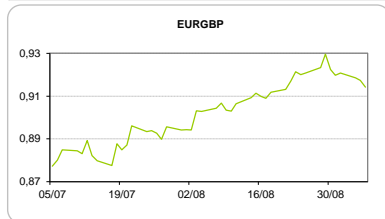


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,06	0,68	1,60	OT 2Y	0,050	0,06	-1,60
JETFUEL	485,25	8,50	5,75	OT 5Y	1,213	0,01	0,20
DIESEL	522,50	11,10	26,50	OT 10Y	2,846	0,01	-1,70
COBRE	6.861,00	-17,00	528,00	BUND 10Y	-0,186	1,03	-15,40
ZINCO	3.141,00	-65,50	335,00	SCHATZ 2Y	-0,089	1,14	-9,40
OURO	1.339,65	0,00	80,88	T-NOTE 10Y	2,830	-0,16	-16,20
TRIGO	446,00	3,00	-36,50	T-NOTE 2Y	1,790	0,00	-9,10
LICENÇA C02	6,68	0,18	1,33	GILT 10Y	1,077	-1,29	-15,10



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1931	0,34%	1,14%	1,1988	1,2051	1,2182
EUR/GBP	0,91428	0,34%	-1,09%	0,9160	0,9180	0,9223
EUR/JPY	129,92	0,05%	0,66%	129,92	129,92	129,92
EUR/CHF	1,1384	-0,04%	0,81%	1,1372	1,1359	1,1336
EUR/BRL	3,7129	0,04%	-0,67%	3,7751	3,8376	3,9716
EUR/PLN	4,2516	-0,38%	-0,01%	4,2709	4,2921	4,3375



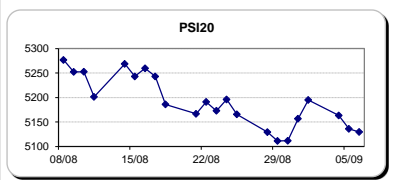
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1931	0,9143	129,92	1,1384	9,4953	7,4396	1,4586	1,4902	3,7129	9,2903
USD	0,8377	-	0,7652	108,855	0,9538	7,9525	6,2322	1,2230	1,2513	3,1161	7,7732

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	3,705	1,48	-4,11
BANCO BPI	1,065	-1,48	-5,84
BCP	0,2148	-0,14	16,45
MONTEPIO	0,998	-0,10	137,05
CORT. AMORIM	11,295	-0,18	32,88
CTT	5,100	-0,18	-20,87
EDP	3,223	-1,01	11,37
EDP R	6,898	-0,04	14,28
GALP	14,105	-0,63	-0,60
J MARTINS	16,710	-0,30	13,36
MOTA ENGIL	2,467	0,37	53,23
NOS	5,335	-0,45	-5,37
PHAROL	0,311	4,01	50,24
NAVIGATOR	3,632	1,99	14,62
REN	2,774	0,43	2,82
SEMAPA	15,215	0,16	13,54
SONAE CAP.	0,769	1,32	2,81
SONAE SGPS	0,937	0,11	7,21

Maiores ganhos/perdas	
Título	Varição %
PHAROL	4,01
NAVIGATOR	1,99
ALTRI	1,48
SONAE CAP.	1,32
REN	0,43
J MARTINS	-0,30
NOS	-0,45
GALP	-0,63
EDP	-1,01
BANCO BPI	-1,48



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.129,71	-0,12%	9,63%	5.359,19	4.356,54
CAC40	5.101,41	0,29%	4,92%	5.442,10	4.310,88
ESTX 50 PR	3.433,80	0,38%	4,35%	3.666,80	2.922,82
XTRA DAX	12.214,54	0,75%	6,39%	12.951,54	10.174,92
S&P 500	2.461,38	0,13%	9,93%	2.490,87	2.083,79
IBEX 35	10.131,00	-0,48%	8,33%	11.184,40	8.512,40
NIKKEI 225	19.357,97	-0,14%	1,27%	20.318,11	16.111,81

