

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

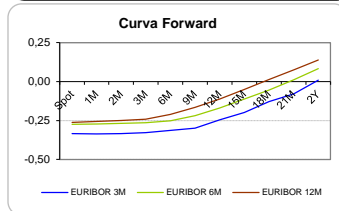
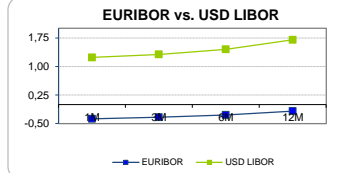
Sónia Oliveira - sonia.oliveira@caixaib.pt - 21 313 73 26

**RENTA FIXA**

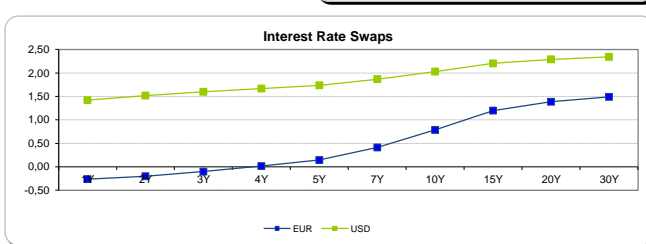
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2361	0	1	0,2511	-0,7850
3M	-0,3300	0	0	3M	1,3167	1	0	0,2867	-0,7260
6M	-0,2720	0	0	6M	1,4493	0	-1	0,4054	-0,6494
12M	-0,1690	0	-1	12M	1,6990	0	-3	0,5996	-0,5056

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2620	0	-1	-0,1143	0,4350	1,0340
2Y	-0,1980	1	-2	0,0122	0,5931	1,1705
3Y	-0,1000	1	-3	0,1519	0,7398	1,3045
4Y	0,0170	1	-4	0,3013	0,8796	1,4260
5Y	0,1470	1	-4	0,4462	1,0167	1,5330
7Y	0,4140	1	-4	0,7247	1,2565	1,6785
10Y	0,7860	2	-2	1,0785	1,5081	1,8460
15Y	1,1980	2	0	1,4198	1,7114	1,9285
20Y	1,3860	2	2	1,5632	1,7709	1,9190
30Y	1,4910	3	3	1,6311	1,7727	1,8695

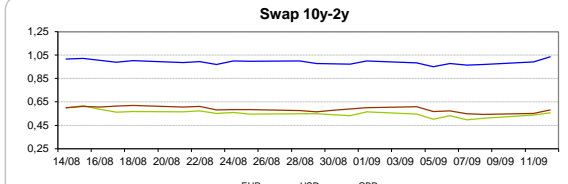
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4220	0	-5	1,6835	1,9830	2,2530
2Y	1,5180	1	-10	1,7692	2,0435	2,2945
3Y	1,5980	2	-13	1,8065	2,0735	2,3415
4Y	1,6680	3	-15	1,8970	2,1640	2,3675
5Y	1,7360	3	-17	1,9650	2,2300	2,4652
7Y	1,8680	3	-19	2,0550	2,2900	2,4735
10Y	2,0300	2	-21	2,1995	2,4386	2,5175
15Y	2,2050	2	-20	2,3595	2,4930	2,5775
20Y	2,2910	2	-20	2,4210	2,5180	2,5770
30Y	2,3440	2	-19	2,4460	2,5363	2,5150

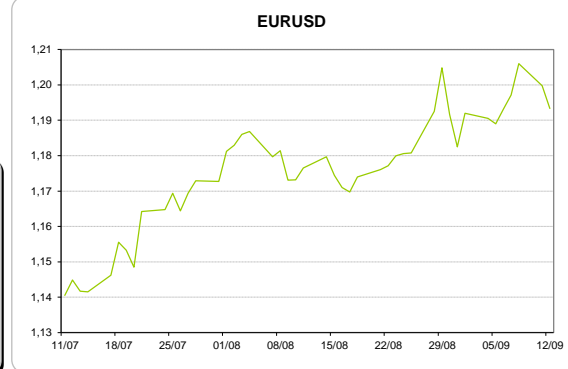
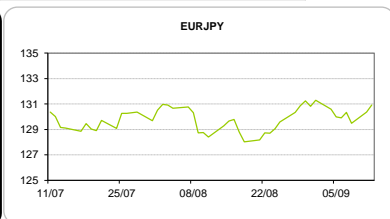
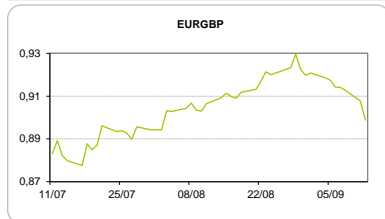


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,33	0,49	2,39	OT 2Y	-0,017	-0,01	-7,80
JETFUEL	485,50	-4,50	11,25	OT 5Y	1,222	0,03	5,70
DIESEL	525,00	-6,50	35,00	OT 10Y	2,850	0,03	-0,30
COBRE	6.747,00	55,00	337,00	BUND 10Y	-0,132	7,39	-0,80
ZINCO	3.082,25	52,00	191,50	SCHATZ 2Y	-0,092	2,52	-6,00
OURO	1.326,75	-0,71	37,40	T-NOTE 10Y	2,913	3,92	-1,10
TRIGO	431,25	-3,50	-35,75	T-NOTE 2Y	1,836	2,28	2,30
LICENÇA C02	6,89	0,01	1,50	GILT 10Y	1,207	9,36	6,30



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1933	-0,53%	1,15%	1,1990	1,2053	1,2183
EUR/GBP	0,89878	1,00%	1,18%	0,9006	0,9027	0,9075
EUR/JPY	130,93	-0,42%	-1,26%	130,93	130,93	130,93
EUR/CHF	1,1488	-0,49%	-0,34%	1,1476	1,1461	1,1438
EUR/BRL	3,727	-0,50%	0,83%	3,7884	3,8503	3,9876
EUR/PLN	4,2617	-0,39%	0,51%	4,2803	4,3013	4,3461



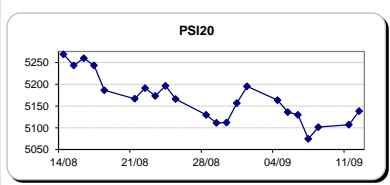
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1933	0,8988	130,93	1,1488	9,5323	7,4403	1,4551	1,48921	3,7270	9,3737
USD	0,8364	-	0,7538	109,92	0,9595	7,9757	6,2235	1,2146	1,2449	3,1087	7,8300

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	3,758	0,00	-2,74
BANCO BPI	1,075	0,37	-4,95
BCP	0,2100	4,01	13,85
MONTEPIO	1,000	0,00	137,53
CORT. AMORIM	11,500	0,66	35,29
CTT	5,050	-0,16	-21,64
EDP	3,321	0,76	14,75
EDP R	7,023	0,37	16,35
GALP	14,260	0,53	0,49
J MARTINS	16,270	-2,22	10,38
MOTA ENGIL	2,679	5,93	66,40
NOS	5,258	-0,23	-6,74
PHAROL	0,307	0,66	48,31
NAVIGATOR	3,678	0,63	16,07
REN	2,786	-0,11	3,26
SEMAPA	15,115	-0,89	12,80
SONAE CAP.	0,769	-1,16	2,81
SONAE SGPS	0,955	1,38	9,27

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	5,93
BCP	4,01
SONAE SGPS	1,38
EDP	0,76
CORT. AMORI	0,66
CTT	-0,16
NOS	-0,23
SEMAPA	-0,89
SONAE CAP.	-1,16
J MARTINS	-2,22



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.138,27	0,61%	9,81%	5.359,19	4.356,54
CAC40	5.209,01	0,62%	7,13%	5.442,10	4.310,88
ESTX 50 PR	3.512,56	0,50%	6,75%	3.666,80	2.922,82
XTRA DAX	12.524,77	0,40%	9,09%	12.951,54	10.174,92
S&P 500	2.493,47	0,22%	11,37%	2.495,69	2.083,79
IBEX 35	10.336,20	0,13%	10,52%	11.184,40	8.512,40
NIKKEI 225	19.776,62	1,18%	3,46%	20.318,11	16.111,81

