

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

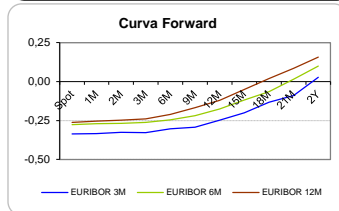
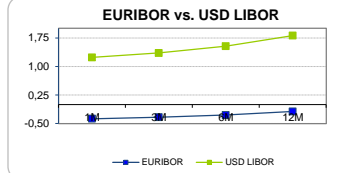
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

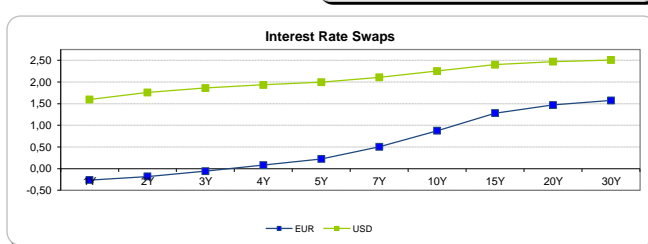
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2367	0	0	0,2924	-0,7830
3M	-0,3290	0	0	3M	1,3533	-1	3	0,3738	-0,7264
6M	-0,2740	0	0	6M	1,5343	0	8	0,5262	-0,6486
12M	-0,1820	0	-1	12M	1,8129	0	10	0,7440	-0,5118

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2618	0	-1	-0,1194	0,4540	1,0285
2Y	-0,1790	-1	1	0,0193	0,5995	1,1570
3Y	-0,0550	-1	3	0,1635	0,7425	1,2855
4Y	0,0830	-2	4	0,3085	0,8770	1,4020
5Y	0,2250	-2	5	0,4515	1,0090	1,5005
7Y	0,5040	-2	5	0,7224	1,2375	1,6690
10Y	0,8770	-2	4	1,0615	1,4831	1,8095
15Y	1,2830	-1	3	1,3975	1,6845	1,8960
20Y	1,4680	-1	3	1,5418	1,7482	1,8930
30Y	1,5750	-1	3	1,6151	1,7543	1,8495

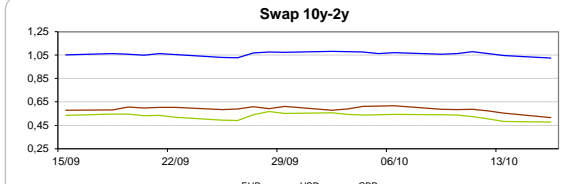
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5980	-1	13	1,9402	2,1736	2,3656
2Y	1,7600	-1	17	1,9945	2,1865	2,4173
3Y	1,8610	-2	18	2,0280	2,2662	2,4280
4Y	1,9330	-2	17	2,0980	2,2820	2,4981
5Y	1,9940	-3	16	2,1225	2,3325	2,5301
7Y	2,1100	-3	14	2,2240	2,4060	2,5550
10Y	2,2530	-4	12	2,3440	2,4860	2,6260
15Y	2,3990	-4	10	2,4550	2,5560	2,6250
20Y	2,4700	-4	9	2,4990	2,5710	2,6515
30Y	2,5060	-4	7	2,5160	2,5585	2,5855

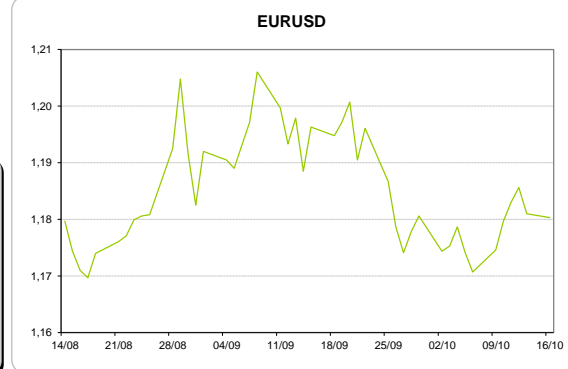
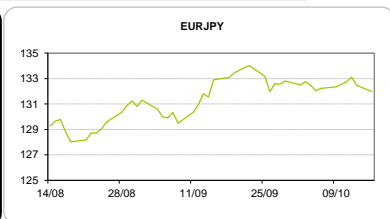
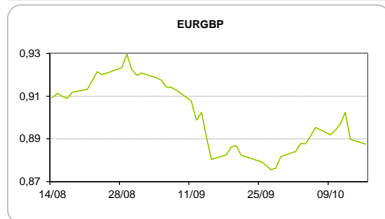


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	57,65	0,48	2,23	OT 2Y	0,001	0,01	0,10
JETFUEL	517,25	7,50	20,50	OT 5Y	0,944	0,00	-24,60
DIESEL	536,75	9,75	2,25	OT 10Y	2,329	0,00	-48,50
COBRE	6.893,00	-5,00	329,00	BUND 10Y	-0,188	-3,69	-7,10
ZINCO	3.291,00	-41,00	271,75	SCHATZ 2Y	-0,105	-1,37	-2,30
OURO	1.303,35	-1,23	-16,81	T-NOTE 10Y	3,015	0,95	8,10
TRIGO	437,50	-2,00	-11,50	T-NOTE 2Y	2,034	2,67	16,40
LICENÇA C02	7,36	0,04	0,41	GILT 10Y	1,395	-3,23	9,90



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1803	-0,06%	-1,21%	1,1866	1,1930	1,2071
EUR/GBP	0,88753	0,26%	-0,56%	0,8896	0,8920	0,8976
EUR/JPY	131,99	0,38%	0,83%	131,99	131,99	131,99
EUR/CHF	1,1495	0,21%	0,01%	1,1482	1,1470	1,1449
EUR/BRL	3,736	-0,45%	0,39%	3,8001	3,8624	3,9980
EUR/PLN	4,2335	0,30%	1,38%	4,2547	4,2763	4,3219



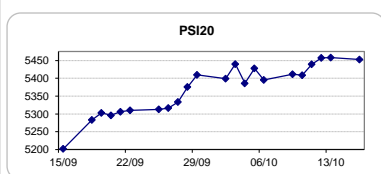
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1803	0,8875	131,99	1,1495	9,5646	7,4441	1,4793	1,50278	3,7360	9,3042
USD	0,8477	-	0,7532	111,7	0,9753	8,1139	6,3106	1,2538	1,2719	3,1654	7,8865

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,453	1,58	41,12
BANCO BPI	1,042	-1,14	-7,87
BCP	0,2572	2,35	39,43
-	-	-	-
CORT. AMORIM	11,980	-1,40	40,94
CTT	5,042	-0,02	-21,77
EDP	2,998	-3,51	3,59
EDP R	7,034	-0,41	16,53
GALP	15,490	0,42	9,16
J MARTINS	15,720	-0,25	6,65
MOTA ENGIL	3,265	-0,06	102,80
NOS	5,311	1,24	-5,80
PHAROL	0,483	0,84	133,33
NAVIGATOR	4,338	0,32	36,90
REN	2,680	-2,58	-0,67
SEMAPA	16,715	-1,73	24,74
SONAE CAP.	0,855	0,00	14,30
SONAE SGPS	1,020	-0,49	16,70
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
BCP	2,35
ALTRI	1,58
NOS	1,24
PHAROL	0,84
GALP	0,42
BANCO BPI	-1,14
CORT. AMORI	-1,40
SEMAPA	-1,73
REN	-2,58
EDP	-3,51



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.452,53	-0,10%	16,53%	5.466,79	4.356,54
CAC40	5.362,88	0,21%	10,29%	5.442,10	4.344,88
ESTX 50 PR	3.606,27	0,05%	9,60%	3.666,80	2.937,98
XTRA DAX	13.003,70	0,09%	13,26%	13.036,74	10.174,92
S&P 500	2.554,96	0,06%	14,11%	2.559,47	2.083,79
IBEX 35	10.181,40	-0,75%	8,87%	11.184,40	8.512,40
NIKKEI 225	21.255,56	0,47%	11,20%	21.347,07	16.111,81

