

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

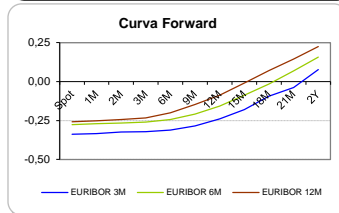
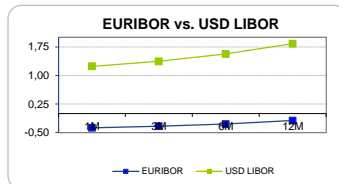
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

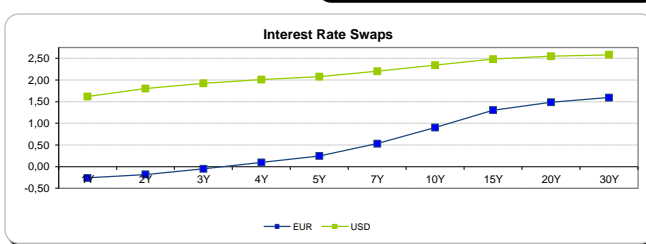
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2379	0	0	0,3278	-0,7826
3M	-0,3300	0	0	3M	1,3674	0	4	0,3998	-0,7264
6M	-0,2740	0	0	6M	1,5608	1	6	0,5355	-0,6486
12M	-0,1830	0	-1	12M	1,8351	0	6	0,7474	-0,5198

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2597	0	0	-0,0920	0,5500	1,1410
2Y	-0,1830	0	-2	0,0599	0,7080	1,2680
3Y	-0,0570	0	-2	0,2230	0,8252	1,3900
4Y	0,0860	-1	-2	0,3830	0,9860	1,5020
5Y	0,2320	-1	-2	0,5326	1,1130	1,6010
7Y	0,5140	0	-1	0,8080	1,3380	1,7460
10Y	0,8880	0	-1	1,1480	1,5736	1,9014
15Y	1,2920	0	-1	1,4712	1,7616	1,9804
20Y	1,4790	0	0	1,6131	1,8233	1,9726
30Y	1,5870	1	1	1,6816	1,8235	1,9170

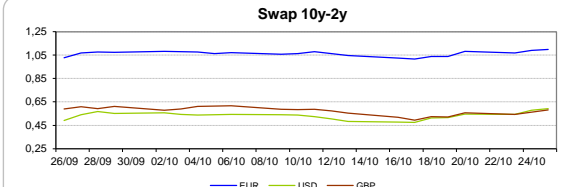
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6200	1	11	1,9936	2,3107	2,5100
2Y	1,8070	2	16	2,0969	2,3105	2,5505
3Y	1,9310	3	19	2,1370	2,3525	2,5740
4Y	2,0180	4	19	2,2110	2,4340	2,6310
5Y	2,0920	5	19	2,2270	2,5005	2,6577
7Y	2,2150	6	18	2,3625	2,5345	2,6915
10Y	2,3560	7	17	2,4890	2,6470	2,7390
15Y	2,4950	8	15	2,5970	2,7090	2,7520
20Y	2,5610	8	14	2,6310	2,7000	2,7465
30Y	2,5930	8	13	2,6380	2,6870	2,6980

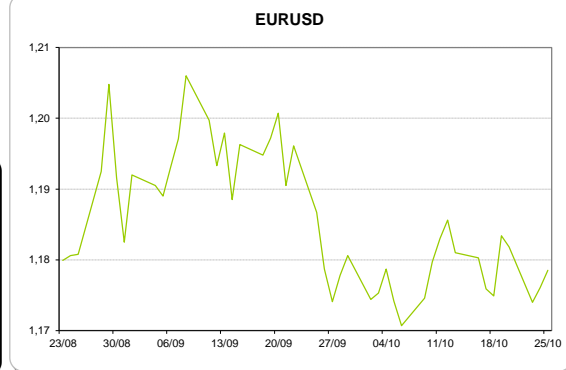
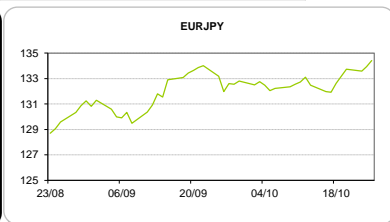
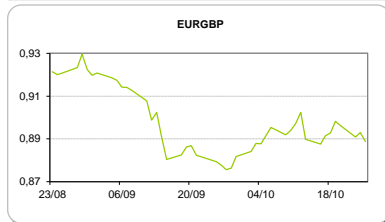


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	58,08	0,71	1,66	OT 2Y	-0,084	0,00	-7,80
JETFUEL	561,41	4,66	-6,52	OT 5Y	0,918	0,00	-4,20
DIESEL	536,41	3,66	-8,77	OT 10Y	2,312	0,02	-12,50
COBRE	7.012,50	52,00	547,00	BUND 10Y	-0,084	4,17	0,00
ZINCO	3.160,00	33,00	124,00	SCHATZ 2Y	-0,078	1,60	-3,40
OURO	1.275,83	-6,41	-21,57	T-NOTE 10Y	3,107	2,24	10,50
TRIGO	436,50	-0,25	-13,00	T-NOTE 2Y	2,053	0,76	9,50
LICENÇA C02	7,46	0,02	0,81	GILT 10Y	1,411	5,12	-2,50



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1761	0,18%	-0,89%	1,1825	1,1890	1,2032
EUR/GBP	0,89303	-0,24%	-1,53%	0,8952	0,8976	0,9031
EUR/JPY	133,95	-0,27%	-0,57%	133,95	133,95	133,95
EUR/CHF	1,1642	-0,59%	-1,64%	1,1630	1,1617	1,1595
EUR/BRL	3,8242	-0,59%	-2,08%	3,8897	3,9537	4,0891
EUR/PLN	4,2460	-0,45%	0,63%	4,2668	4,2885	4,3347



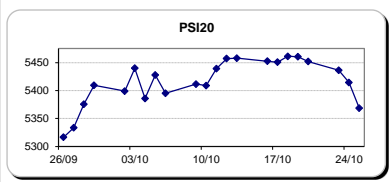
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1761	0,8930	133,95	1,1642	9,6524	7,4443	1,4897	1,51277	3,8242	9,4058
USD	0,8502	-	0,762	113,965	0,9898	8,2118	6,3285	1,2672	1,2863	3,2629	7,9949

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,473	-0,27	41,64
BANCO BPI	1,093	1,02	-3,36
BCP	0,2531	-0,75	37,21
CORT. AMORIM	11,600	-0,13	36,47
CTT	5,077	-0,35	-21,23
EDP	2,970	-1,23	2,63
EDP R	7,058	-0,03	16,93
GALP	15,555	-0,03	9,62
J MARTINS	15,830	1,57	7,39
MOTA ENGIL	3,291	-1,35	104,41
NOS	5,155	-1,32	-8,57
PHAROL	0,426	-5,12	105,80
NAVIGATOR	4,334	-0,32	36,78
REN	2,666	-0,15	-1,19
SEMAPA	16,910	-0,94	26,19
SONAE CAP.	0,855	-0,93	14,30
SONAE SGPS	1,030	-0,10	17,85

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	1,57
BANCO BPI	1,02
SEMAPA	-0,94
EDP	-1,23
NOS	-1,32
MOTA ENGIL	-1,35
PHAROL	-5,12



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.414,31	-0,40%	15,71%	5.479,46	4.356,54
CAC40	5.394,80	0,15%	10,95%	5.442,10	4.344,88
ESTX 50 PR	3.610,69	0,05%	9,73%	3.666,80	2.937,98
XTRA DAX	13.013,19	0,08%	13,34%	13.094,76	10.174,92
S&P 500	2.570,77	0,23%	14,83%	2.578,29	2.083,79
IBEX 35	10.205,70	0,44%	9,13%	11.184,40	8.512,40
NIKKEI 225	21.805,17	0,50%	14,08%	21.805,17	16.111,81

