

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

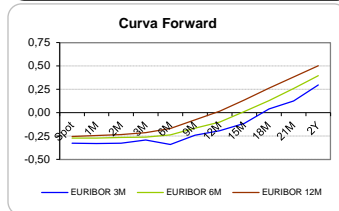
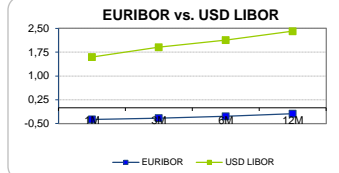
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

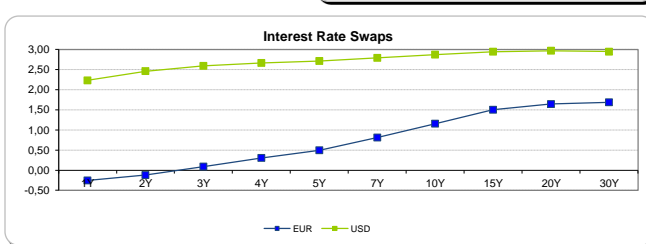
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,5956	0	3	0,4929	-0,7962
3M	-0,3290	0	0	3M	1,9039	1	16	0,5532	-0,7456
6M	-0,2710	0	1	6M	2,1286	1	20	0,6596	-0,6634
12M	-0,1910	0	0	12M	2,4084	1	18	0,8813	-0,5332

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2535	0	1	0,0120	0,9280	1,5007
2Y	-0,1190	0	1	0,2570	1,0870	1,5941
3Y	0,0910	1	4	0,4836	1,2190	1,6797
4Y	0,3040	1	8	0,6731	1,3390	1,7490
5Y	0,4970	1	12	0,8346	1,4388	1,8142
7Y	0,8130	1	17	1,0928	1,6000	1,9230
10Y	1,1570	2	19	1,3730	1,7735	2,0190
15Y	1,5030	2	19	1,6325	1,8978	2,0510
20Y	1,6440	2	17	1,7304	1,9174	2,0080
30Y	1,6900	3	15	1,7349	1,8560	1,9100

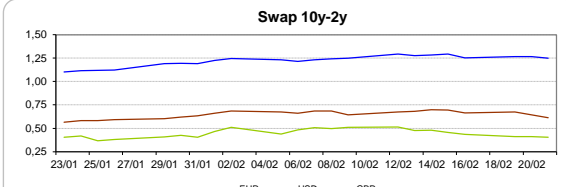
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2330	2	22	2,7294	2,9482	2,9950
2Y	2,4620	1	25	2,8232	2,9521	3,0424
3Y	2,5940	0	29	2,8421	2,9500	3,0620
4Y	2,6680	-1	31	2,8856	2,9959	3,0540
5Y	2,7150	-2	32	2,9108	3,0193	3,0993
7Y	2,7910	-3	33	2,9576	3,0545	3,1020
10Y	2,8720	-3	34	3,0153	3,0939	3,1439
15Y	2,9460	-3	34	3,0641	3,0910	3,1110
20Y	2,9690	-3	32	3,0730	3,1023	3,1106
30Y	2,9480	-3	30	3,0402	3,0522	3,0300

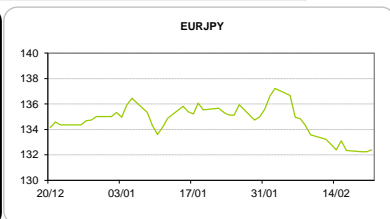
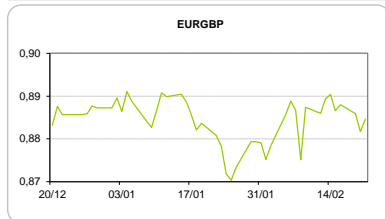


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,20	-0,05	-3,04	OT 2Y	-0,039	0,00	6,00
JETFUEL	634,00	3,50	-15,41	OT 5Y	0,562	-0,03	17,50
DIESEL	579,88	2,00	-30,53	OT 10Y	1,996	-0,05	6,20
COBRE	7.076,50	-28,00	49,00	BUND 10Y	0,114	-0,76	16,90
ZINCO	3.556,75	-4,50	135,75	SCHATZ 2Y	0,044	0,23	1,60
OURO	1.327,98	-1,17	-3,87	T-NOTE 10Y	3,549	0,00	17,10
TRIGO	462,00	-0,50	26,50	T-NOTE 2Y	2,646	0,00	11,60
LICENÇA C02	9,58	-0,14	0,82	GILT 10Y	1,650	-1,66	17,90



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2312	-0,23%	0,60%	1,2391	1,2480	1,2680
EUR/GBP	0,88463	-0,33%	-0,43%	0,8869	0,8898	0,8963
EUR/JPY	132,41	-0,12%	2,45%	132,41	132,41	132,41
EUR/CHF	1,1546	0,03%	2,13%	1,1535	1,1522	1,1497
EUR/BRL	4,0126	0,02%	-2,11%	4,0763	4,1434	4,2837
EUR/PLN	4,1730	-0,58%	-0,12%	4,1919	4,2132	4,2605



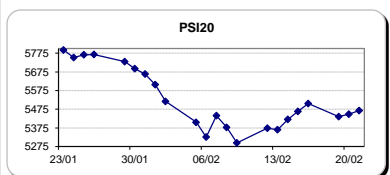
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2312	0,8846	132,41	1,1546	9,9671	7,4468	1,5608	1,57221	4,0126	9,6642
USD	0,8118	-	0,7156	107,63	0,9370	8,0995	6,0453	1,2666	1,2747	3,2573	7,8472

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	4,750	2,81	-8,14
BANCO BPI	1,212	-0,16	3,32
BCP	0,2955	0,65	8,64
-	-	-	-
CORT. AMORIM	10,360	0,19	0,58
CTT	3,400	0,06	-3,05
EDP	2,681	-0,85	-7,07
EDP R	7,080	-0,14	1,62
GALP	14,840	1,12	-3,16
J MARTINS	17,575	-0,26	8,52
MOTA ENGIL	3,865	0,52	5,51
NOS	5,000	-0,40	-8,78
PHAROL	0,229	-0,65	-8,60
NAVIGATOR	4,512	2,17	6,11
REN	2,450	-0,57	-1,17
SEMAPA	18,780	0,86	5,54
SONAE CAP.	1,076	1,51	21,31
SONAE SGPS	1,229	0,82	9,15
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
ALTRI	2,81
NAVIGATOR	2,17
SONAE CAP.	1,51
GALP	1,12
SEMAPA	0,86
J MARTINS	-0,26
NOS	-0,40
REN	-0,57
PHAROL	-0,65
EDP	-0,85



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.468,18	0,36%	1,48%	5.793,38	4.569,07
CAC40	5.302,17	0,23%	-0,20%	5.567,03	4.806,49
ESTX 50 PR	3.430,16	-0,14%	-2,11%	3.708,82	3.280,36
XTRA DAX	12.470,49	-0,14%	-3,46%	13.596,89	11.722,35
S&P 500	2.732,37	0,59%	2,19%	2.872,87	2.322,25
IBEX 35	9.823,30	-0,73%	-2,20%	11.184,40	9.383,10
NIKKEI 225	21.970,81	0,21%	-3,49%	24.129,34	18.224,68

