

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

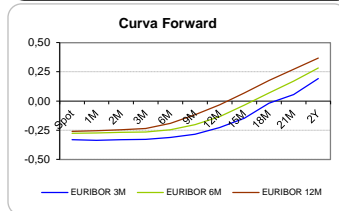
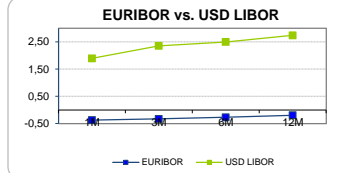
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

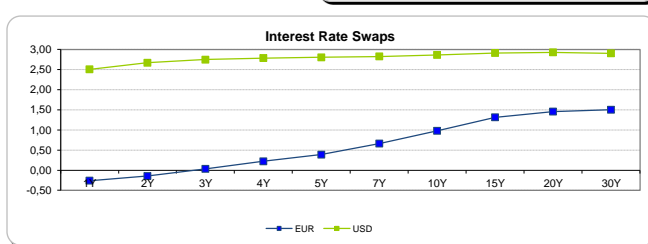
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,8943	0	7	0,5312	-0,7882
3M	-0,3280	0	0	3M	2,3551	0	15	0,7859	-0,7352
6M	-0,2700	0	0	6M	2,5031	1	14	0,8989	-0,6500
12M	-0,1890	0	0	12M	2,7441	1	13	1,0613	-0,5254

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2590	0	0	-0,0323	0,7448	1,2421
2Y	-0,1430	0	1	0,1696	0,8773	1,3396
3Y	0,0360	0	0	0,3621	0,9975	1,4259
4Y	0,2220	1	-1	0,5228	1,1061	1,5046
5Y	0,3880	2	-1	0,6640	1,2023	1,5680
7Y	0,6640	2	-2	0,9017	1,3686	1,6862
10Y	0,9810	2	-3	1,1741	1,5396	1,7897
15Y	1,3140	2	-2	1,4282	1,6754	1,8372
20Y	1,4580	2	-2	1,5316	1,7012	1,7968
30Y	1,5030	2	-2	1,5410	1,6551	1,7141

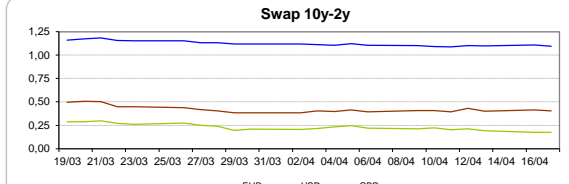
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5070	2	14	2,8652	2,8923	2,8510
2Y	2,6720	2	9	2,8916	2,8610	2,8737
3Y	2,7490	2	6	2,8700	2,8759	2,8859
4Y	2,7860	2	4	2,8853	2,8763	2,8988
5Y	2,8040	2	2	2,8610	2,8829	2,9166
7Y	2,8270	1	-1	2,8857	2,9040	2,9423
10Y	2,8640	1	-4	2,9137	2,9339	2,9610
15Y	2,9140	1	-6	2,9395	2,9350	2,9420
20Y	2,9310	1	-7	2,9200	2,9210	2,9440
30Y	2,9040	1	-7	2,8800	2,8710	2,8640

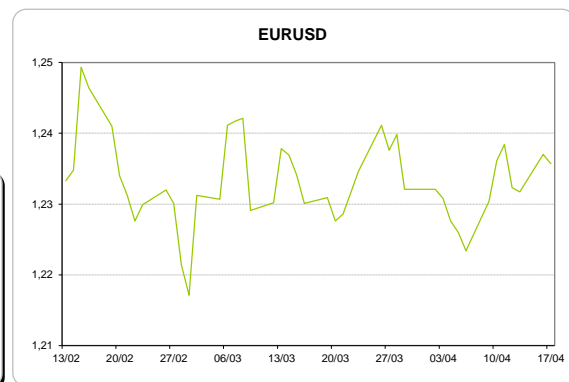
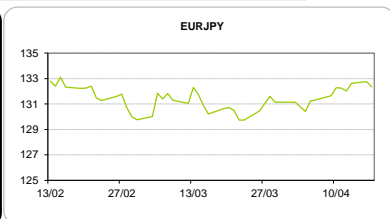
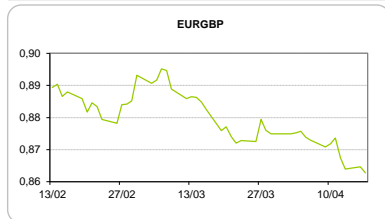


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,30	-0,12	5,25	OT 2Y	-0,191	0,01	-7,10
JETFUEL	680,50	-7,25	59,75	OT 5Y	0,563	-0,03	12,90
DIESEL	631,75	-6,25	46,75	OT 10Y	1,617	-0,03	-13,80
COBRE	6.883,50	80,50	22,50	BUND 10Y	0,046	-1,81	-9,10
ZINCO	3.136,50	19,50	-123,00	SCHATZ 2Y	0,039	-0,46	-0,70
OURO	1.347,18	1,21	32,83	T-NOTE 10Y	3,549	-0,17	-1,50
TRIGO	478,00	-1,00	-7,00	T-NOTE 2Y	2,825	0,78	4,70
LICENÇA C02	13,74	-0,26	2,57	GILT 10Y	1,600	-3,20	-1,80



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2357	-0,11%	0,39%	1,2443	1,2535	1,2744
EUR/GBP	0,8628	0,21%	1,52%	0,8654	0,8683	0,8751
EUR/JPY	132,35	0,32%	-1,28%	132,35	132,35	132,35
EUR/CHF	1,1945	-0,51%	-1,79%	1,1933	1,1921	1,1898
EUR/BRL	4,1918	0,96%	-3,27%	4,2537	4,3156	4,4404
EUR/PLN	4,1607	-0,19%	1,52%	4,1825	4,2049	4,2512



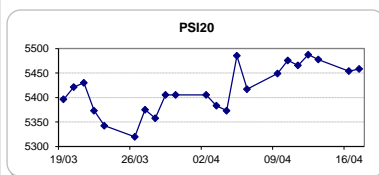
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2357	0,8628	132,35	1,1945	10,3883	7,4477	1,5483	1,5895	4,1918	9,6043
USD	0,8100	-	0,6989	107,14	0,9658	8,4184	6,0324	1,2568	1,2868	3,3989	7,7786

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,470	-0,18	5,78
BANCO BPI	1,134	0,00	-3,32
BCP	0,2808	-0,11	3,24
MONTEPIO	-	-	-
CORT. AMORIM	11,400	0,35	10,68
CTT	2,940	-2,97	-16,17
EDP	3,163	0,19	9,64
EDP R	8,005	-0,06	14,90
GALP	15,735	0,16	2,68
J MARTINS	14,205	-0,94	-12,29
MOTA ENGIL	3,535	2,17	-3,49
NOS	4,868	-0,25	-11,18
PHAROL	0,188	-0,42	-24,72
NAVIGATOR	4,724	0,94	11,10
REN	2,538	-0,08	2,38
SEMAPA	18,720	0,86	5,20
SONAE CAP.	0,971	0,00	9,47
SONAE SGPS	1,122	2,47	-0,36

Maiores ganhos/perdas	
Título	Varição %
SONAE SGPS	2,47
MOTA ENGIL	2,17
NAVIGATOR	0,94
SEMAPA	0,86
CORT. AMORI	0,35
ALTRI	-0,18
NOS	-0,25
PHAROL	-0,42
J MARTINS	-0,94
CTT	-2,97



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.458,30	0,08%	1,30%	5.793,38	4.871,47
CAC40	5.353,54	0,76%	0,77%	5.567,03	4.980,41
ESTX 50 PR	3.477,91	1,07%	-0,74%	3.708,82	3.261,86
XTRA DAX	12.585,57	1,57%	-2,57%	13.596,89	11.726,62
S&P 500	2.705,50	1,03%	1,19%	2.872,87	2.332,51
IBEX 35	9.803,90	0,39%	-2,39%	11.184,40	9.327,60
NIKKEI 225	21.847,59	0,06%	-4,03%	24.129,34	18.327,33

