

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

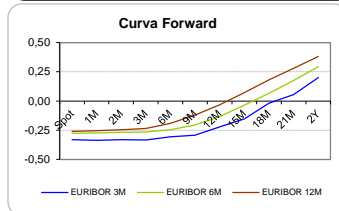
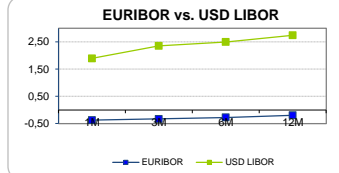
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

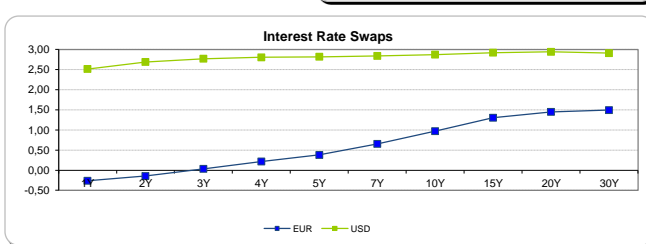
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,8956	0	7	0,5356	-0,7862
3M	-0,3280	0	0	3M	2,3554	0	15	0,7861	-0,7332
6M	-0,2710	0	0	6M	2,5013	0	14	0,8970	-0,6500
12M	-0,1890	0	0	12M	2,7461	0	13	1,0618	-0,5234

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2600	0	0	-0,0338	0,7594	1,2541
2Y	-0,1440	0	1	0,1753	0,8967	1,3518
3Y	0,0340	0	0	0,3705	1,0149	1,4393
4Y	0,2150	-1	-1	0,5348	1,1218	1,5173
5Y	0,3790	-1	-2	0,6758	1,2180	1,5868
7Y	0,6540	-1	-3	0,9141	1,3826	1,6965
10Y	0,9720	-1	-4	1,1853	1,5514	1,7989
15Y	1,3040	-1	-3	1,4373	1,6840	1,8427
20Y	1,4480	-1	-3	1,5387	1,7096	1,8047
30Y	1,4940	-1	-3	1,5471	1,6591	1,7145

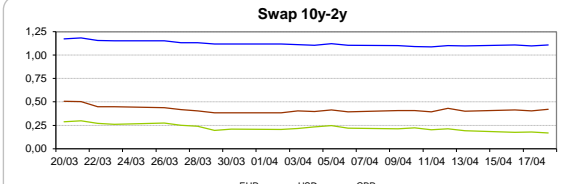
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5150	1	11	2,8990	2,9030	2,8495
2Y	2,6910	2	9	2,8920	2,9124	2,8500
3Y	2,7700	2	7	2,9278	2,9051	2,8620
4Y	2,8040	2	5	2,9000	2,9004	2,8690
5Y	2,8190	2	3	2,8920	2,8705	2,8264
7Y	2,8390	1	1	2,9130	2,9200	2,9524
10Y	2,8740	1	-1	2,9325	2,9485	2,9420
15Y	2,9230	1	-2	2,9553	2,9430	2,9727
20Y	2,9400	1	-2	2,9581	2,9549	2,9493
30Y	2,9110	1	-3	2,8790	2,8800	2,8680

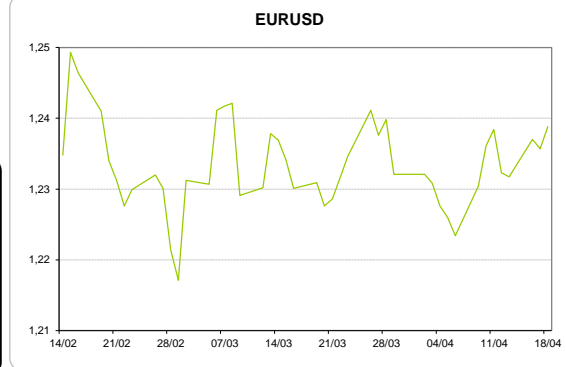
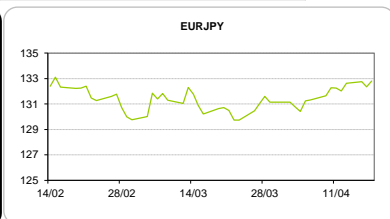
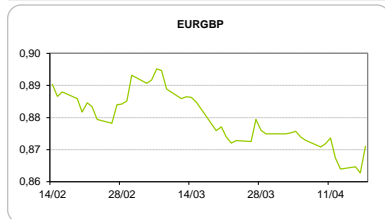


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,69	1,11	6,64	OT 2Y	-0,217	-0,03	-8,90
JETFUEL	692,25	11,75	71,50	OT 5Y	0,555	-0,01	14,20
DIESEL	634,38	2,63	49,38	OT 10Y	1,610	-0,01	-13,20
COBRE	6.873,00	-33,50	-11,00	BUND 10Y	0,071	2,12	-6,30
ZINCO	3.152,25	15,75	-107,25	SCHATZ 2Y	0,050	0,92	0,60
OURO	1.351,49	4,02	37,14	T-NOTE 10Y	3,574	3,34	1,50
TRIGO	485,50	4,00	0,50	T-NOTE 2Y	2,860	3,90	8,60
LICENÇA C02	13,89	0,15	2,72	GILT 10Y	1,585	-2,81	-4,30



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2388	0,25%	0,64%	1,2473	1,2568	1,2776
EUR/GBP	0,87105	-0,95%	0,56%	0,8736	0,8766	0,8832
EUR/JPY	132,82	-0,35%	-1,63%	132,82	132,82	132,82
EUR/CHF	1,1974	-0,18%	-2,03%	1,1962	1,1950	1,1929
EUR/BRL	4,193	0,46%	-3,31%	4,2546	4,3151	4,4373
EUR/PLN	4,1642	-0,03%	1,44%	4,1859	4,2092	4,2554



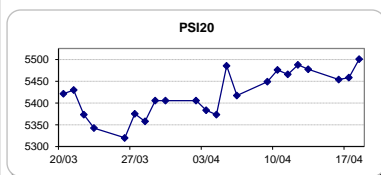
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2388	0,8711	132,82	1,1974	10,3933	7,4482	1,5662	1,59123	4,1930	9,6072
USD	0,8080	-	0,7025	107,23	0,9670	8,3941	6,0178	1,2598	1,2836	3,3827	7,7524

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,600	2,38	8,30
BANCO BPI	1,148	1,23	-2,13
BCP	0,2833	0,89	4,15
-	-	-	-
CORT. AMORIM	11,420	0,18	10,87
CTT	2,972	1,09	-15,26
EDP	3,173	0,32	9,98
EDP R	7,920	-1,06	13,68
GALP	15,940	1,30	4,01
J MARTINS	14,205	0,00	-12,29
MOTA ENGIL	3,600	1,84	-1,72
NOS	5,025	3,23	-8,32
PHAROL	0,188	0,11	-24,64
NAVIGATOR	4,764	0,85	12,04
REN	2,530	-0,32	2,06
SEMAPA	18,640	-0,43	4,75
SONAE CAP.	0,972	0,10	9,58
SONAE SGPS	1,149	2,41	2,04
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
NOS	3,23
SONAE SGPS	2,41
ALTRI	2,38
MOTA ENGIL	1,84
GALP	1,30
REN	-0,32
SEMAPA	-0,43
EDP R	-1,06



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.500,80	0,78%	2,09%	5.793,38	4.871,47
CAC40	5.380,17	0,50%	1,27%	5.567,03	4.980,41
ESTX 50 PR	3.490,89	0,37%	-0,37%	3.708,82	3.261,86
XTRA DAX	12.590,83	0,04%	-2,53%	13.596,89	11.726,62
S&P 500	2.715,29	0,33%	1,56%	2.872,87	2.334,54
IBEX 35	9.857,30	0,54%	-1,86%	11.184,40	9.327,60
NIKKEI 225	22.158,20	1,42%	-2,67%	24.129,34	18.327,33

