

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

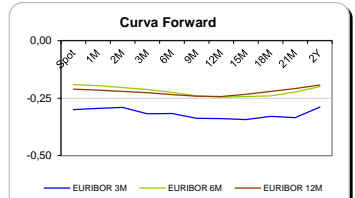
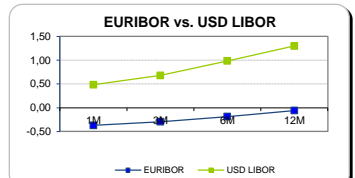
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

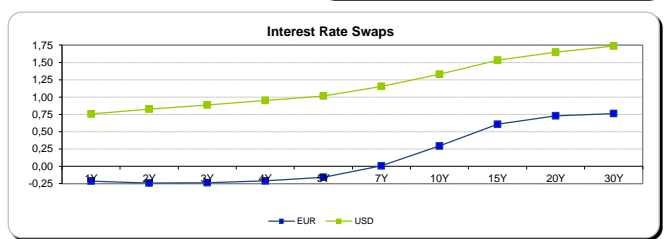
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	-2	1M	0,4821	0	4	0,4323	-0,8052
3M	-0,2930	0	-3	3M	0,6791	0	2	0,4935	-0,7644
6M	-0,1870	0	-3	6M	0,9834	0	5	0,5844	-0,6960
12M	-0,0570	0	-4	12M	1,2980	0	4	0,8131	-0,5630

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2115	0	-5	-0,2456	-0,0841	0,3467
2Y	-0,2400	0	-8	-0,2181	0,0137	0,4856
3Y	-0,2350	0	-9	-0,1733	0,1244	0,6152
4Y	-0,2100	0	-11	-0,1021	0,2488	0,7301
5Y	-0,1580	-1	-12	-0,0126	0,3730	0,8228
7Y	0,0060	-1	-15	0,2035	0,5896	0,9655
10Y	0,2940	-2	-16	0,4941	0,7990	1,0842
15Y	0,6080	-2	-17	0,7569	0,9476	1,1226
20Y	0,7290	-3	-18	0,8526	0,9792	1,0871
30Y	0,7630	-3	-17	0,8623	0,9401	1,0026

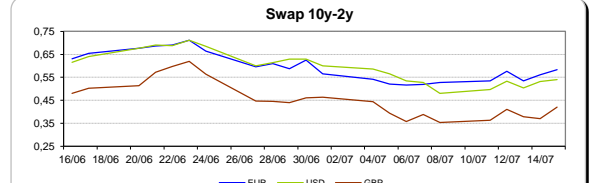
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7560	-1	-1	0,9842	1,2611	1,5650
2Y	0,8260	-2	-4	1,0455	1,3287	1,6336
3Y	0,8880	-2	-7	1,1247	1,4089	1,6485
4Y	0,9510	-3	-9	1,1914	1,4793	1,7382
5Y	1,0160	-3	-10	1,2656	1,5419	1,7770
7Y	1,1540	-3	-14	1,3988	1,6468	1,8605
10Y	1,3300	-4	-17	1,5265	1,7660	1,9351
15Y	1,5340	-5	-21	1,7276	1,8465	1,9585
20Y	1,6500	-5	-22	1,8200	1,9341	1,9745
30Y	1,7370	-5	-23	1,8857	1,9185	2,0185

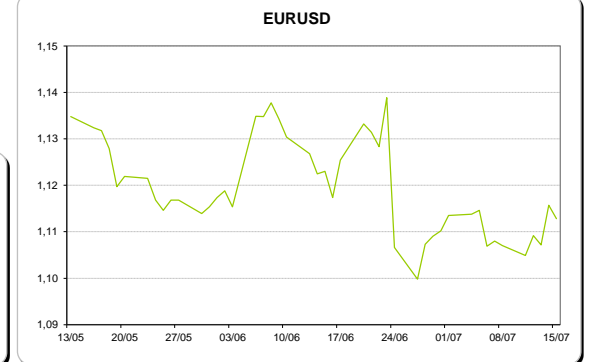
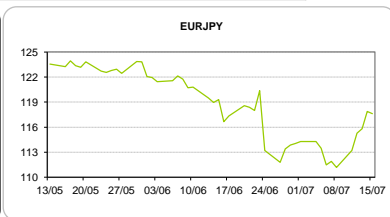
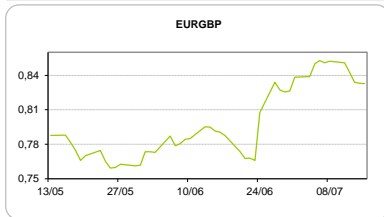


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,69	0,32	-1,84	OT 2Y	0,721	0,01	-7,10
JETFUEL	413,25	8,75	-60,75	OT 5Y	1,942	0,06	-23,20
DIESEL	409,00	8,25	-41,00	OT 10Y	3,134	0,02	-21,60
COBRE	4.938,50	3,00	430,50	BUND 10Y	-0,450	3,94	-6,40
ZINCO	2.184,00	11,75	171,00	SCHATZ 2Y	-0,025	0,69	-5,30
OURO	1.329,39	-5,78	37,64	T-NOTE 2Y	2,387	4,03	1,00
TRIGO	431,25	-2,75	-58,25	T-NOTE 10Y	1,258	4,12	4,80
LICENÇA C02	4,87	0,09	-1,04	GILT 10Y	0,913	2,71	-29,70



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1128	-0,26%	-0,91%	1,1169	1,1214	1,1304
EUR/GBP	0,83275	0,04%	-4,94%	0,8350	0,8370	0,8410
EUR/JPY	117,63	0,21%	1,41%	117,63	117,63	117,63
EUR/CHF	1,0877	0,28%	-0,47%	1,0861	1,0846	1,0817
EUR/BRL	3,6213	-0,09%	8,06%	3,7376	3,8519	4,0542
EUR/PLN	4,4102	-0,05%	0,38%	4,4363	4,4583	4,4979



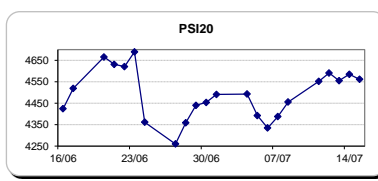
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1128	0,8328	117,63	1,0877	9,4548	7,4383	1,4328	1,45763	3,6213	9,3452
USD	0,9034	-	0,7553	105,81	0,9832	8,5379	6,7199	1,2937	1,3184	3,2710	8,4556

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,195	0,13	-33,02
BANCO BPI	1,126	1,17	3,21
BCP	0,019	-2,53	-60,51
MONTEPIO	0,500	-0,99	-23,66
CORT. AMORIM	7,180	-0,46	20,71
CTT	7,235	0,40	-18,29
EDP	2,922	0,45	-12,01
EDP R	6,952	0,03	-4,11
GALP	12,675	0,52	18,24
J MARTINS	13,970	-1,59	16,47
MOTA ENGIL	1,683	4,02	-12,57
NOS	5,535	-0,63	-23,61
PHAROL	0,177	-7,33	-18,08
NAVIGATOR	2,620	-0,95	-24,95
REN	2,601	-0,23	-6,51
SEMAPA	10,235	-2,06	-19,38
SONAE CAP.	0,537	-0,92	5,29
SONAE SGPS	0,643	-4,74	-38,65

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	4,02
BANCO BPI	1,17
GALP	0,52
EDP	0,45
CTT	0,40
J MARTINS	-1,59
SEMAPA	-2,06
BCP	-2,53
SONAE SGPS	-4,74
PHAROL	-7,33



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.561,75	-0,51%	-14,14%	5.929,72	4.175,28
CAC40	4.372,51	-0,30%	-5,71%	5.217,80	3.892,46
ESTX 50 PR	2.954,85	-0,28%	-9,57%	3.714,26	2.672,73
XTRA DAX	10.058,70	-0,10%	-6,37%	11.802,37	8.699,29
S&P 500	2.161,28	-0,12%	5,73%	2.169,05	1.810,10
IBEX 35	8.519,50	-0,38%	-10,74%	11.612,60	7.579,80
NIKKEI 225	16.497,85	0,68%	-13,32%	20.946,93	14.864,01

