

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

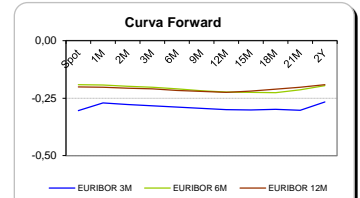
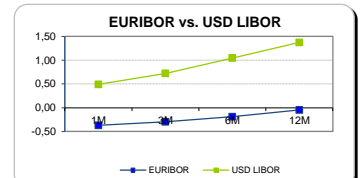
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

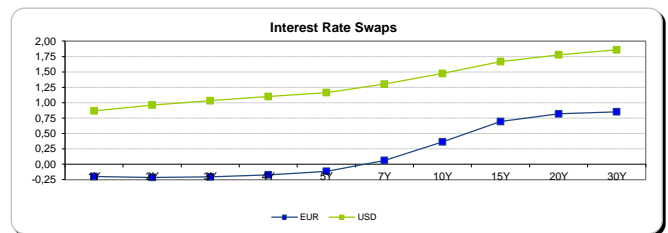
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	-1	1M	0,4904	0	4	0,4816	-0,7986
3M	-0,2970	0	-2	3M	0,7210	1	8	0,5235	-0,7556
6M	-0,1880	0	-1	6M	1,0444	1	11	0,6125	-0,6718
12M	-0,0490	0	0	12M	1,3719	1	12	0,8246	-0,5386

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2007	0	-1	-0,2254	-0,0988	0,3410
2Y	-0,2140	0	-3	-0,2081	0,0039	0,4726
3Y	-0,2040	0	-3	-0,1673	0,1179	0,5972
4Y	-0,1720	0	-5	-0,0992	0,2424	0,7112
5Y	-0,1140	0	-7	-0,0133	0,3615	0,8025
7Y	0,0630	0	-10	0,1979	0,5779	0,9526
10Y	0,3650	1	-12	0,4872	0,7898	1,0736
15Y	0,6930	1	-14	0,7500	0,9377	1,1097
20Y	0,8180	0	-15	0,8432	0,9675	1,0738
30Y	0,8530	-1	-15	0,8525	0,9261	0,9848

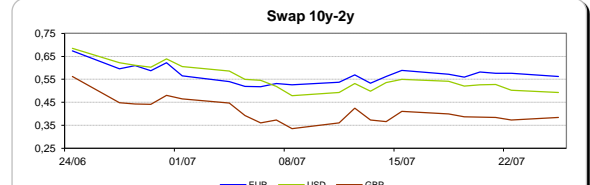
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8670	1	9	1,0768	1,3226	1,5670
2Y	0,9610	0	7	1,1410	1,3650	1,6280
3Y	1,0320	0	4	1,2004	1,4310	1,6745
4Y	1,1000	0	1	1,2608	1,4950	1,7250
5Y	1,1650	-1	-2	1,3090	1,5520	1,7870
7Y	1,3020	-2	-7	1,4467	1,6490	1,8390
10Y	1,4740	-2	-11	1,5750	1,7590	1,9060
15Y	1,6680	-3	-15	1,7300	1,8630	1,9685
20Y	1,7780	-3	-17	1,8130	1,9125	1,9825
30Y	1,8590	-4	-18	1,8700	1,9330	1,9880

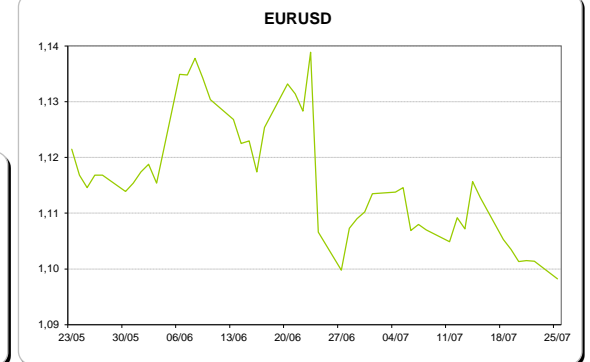
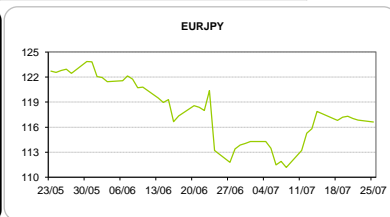
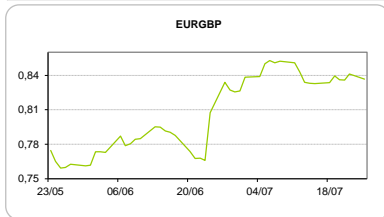


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,74	-0,95	-4,30	OT 2Y	0,645	-0,04	-11,60
JETFUEL	399,50	-20,00	-53,25	OT 5Y	1,881	-0,04	-8,40
DIESEL	399,00	-18,00	-52,50	OT 10Y	3,030	-0,02	-6,00
COBRE	4.922,50	-56,00	219,00	BUND 10Y	-0,491	-2,36	-19,80
ZINCO	2.243,75	-8,50	198,75	SCHATZ 2Y	0,005	0,00	-4,50
OURO	1.320,13	-2,32	4,68	T-NOTE 10Y	2,375	0,30	-12,40
TRIGO	427,75	2,50	-37,25	T-NOTE 2Y	1,270	1,87	-3,00
LICENÇA C02	4,61	0,04	-0,35	GILT 10Y	0,896	0,27	-55,00



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0982	-0,29%	-0,15%	1,1025	1,1072	1,1167
EUR/GBP	0,8367	0,52%	-0,32%	0,8388	0,8409	0,8448
EUR/JPY	116,64	0,19%	-4,15%	116,64	116,64	116,64
EUR/CHF	1,0833	0,07%	-0,41%	1,0821	1,0808	1,0780
EUR/BRL	3,6056	-0,83%	3,77%	3,7227	3,8403	4,0490
EUR/PLN	4,3583	0,16%	2,41%	4,3837	4,4077	4,4490

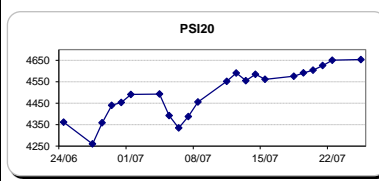


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0982	0,8367	116,64	1,0833	9,4998	7,4398	1,4517	1,47228	3,6056	9,4285
USD	0,9111	-	0,7621	106,08	0,9872	8,6500	6,7781	1,3230	1,3405	3,2873	8,5797

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,360	0,99	-29,56
BANCO BPI	1,114	-0,18	2,11
BCP	0,020	-3,47	-60,10
MONTEPIO	0,480	0,00	-26,72
CORT. AMORIM	7,200	0,77	21,05
CTT	7,408	0,54	-16,33
EDP	3,040	1,33	-8,46
EDP R	7,021	0,60	-3,16
GALP	12,210	-2,59	13,90
J MARTINS	14,360	2,06	19,72
MOTA ENGIL	1,672	-0,89	-13,14
NOS	5,780	1,05	-20,23
PHAROL	0,179	-0,56	-17,16
NAVIGATOR	2,825	-0,11	-19,07
REN	2,695	0,56	-3,13
SEMAPA	11,190	1,50	-11,86
SONAE CAP.	0,562	0,72	10,20
SONAE SGPS	0,672	-1,61	-35,88

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	2,06
SEMAPA	1,50
EDP	1,33
NOS	1,05
ALTRI	0,99
PHAROL	-0,56
MOTA ENGIL	-0,89
SONAE SGPS	-1,61
GALP	-2,59
BCP	-3,47



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.654,01	0,08%	-12,41%	5.838,63	4.175,28
CAC40	4.388,00	0,16%	-5,37%	5.217,80	3.892,46
ESTX 50 PR	2.973,22	0,03%	-9,01%	3.686,57	2.672,73
XTRA DAX	10.198,24	0,50%	-5,07%	11.669,86	8.699,29
S&P 500	2.163,51	-0,54%	5,84%	2.175,63	1.810,10
IBEX 35	8.575,70	-0,28%	-10,15%	11.460,30	7.579,80
NIKKEI 225	16.620,29	-0,04%	-12,68%	20.946,93	14.864,01

