

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

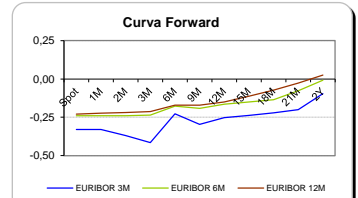
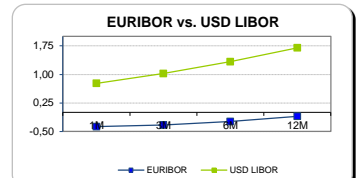
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

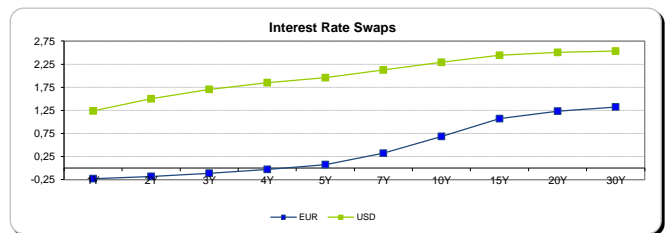
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7678	0	3	0,2626	-0,7890
3M	-0,3290	0	-2	3M	1,0237	0	3	0,3566	-0,7272
6M	-0,2390	0	-2	6M	1,3329	0	1	0,5224	-0,6614
12M	-0,0980	0	-2	12M	1,7018	0	1	0,7678	-0,5030

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2283	0	-3	-0,1517	0,2526	0,7830
2Y	-0,1810	0	-2	-0,0629	0,3847	0,9337
3Y	-0,1110	0	-2	0,0416	0,5171	1,0687
4Y	-0,0270	-1	-3	0,1598	0,6582	1,1969
5Y	0,0760	-1	-5	0,2833	0,7917	1,3040
7Y	0,3210	0	-6	0,5441	1,0349	1,4622
10Y	0,6860	1	-6	0,8840	1,2707	1,5978
15Y	1,0710	2	-5	1,1949	1,4502	1,6622
20Y	1,2350	2	-3	1,3238	1,5048	1,6455
30Y	1,3250	3	-1	1,3833	1,5062	1,5979

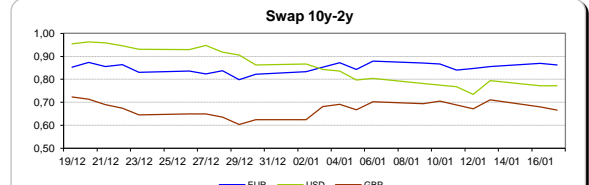
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2380	2	9	1,7077	2,2040	2,4445
2Y	1,5020	4	12	1,8120	2,2915	2,4860
3Y	1,7040	6	12	1,9880	2,3506	2,4650
4Y	1,8500	7	9	2,0763	2,4007	2,5540
5Y	1,9590	8	6	2,1305	2,4175	2,6055
7Y	2,1240	9	0	2,2475	2,4870	2,6215
10Y	2,2900	10	-5	2,3705	2,5535	2,6485
15Y	2,4420	10	-9	2,4770	2,5630	2,6005
20Y	2,5070	10	-11	2,5115	2,5995	2,5835
30Y	2,5340	11	-13	2,5160	2,5300	2,5920

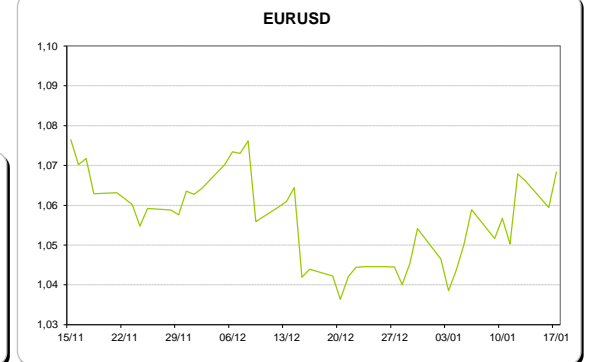
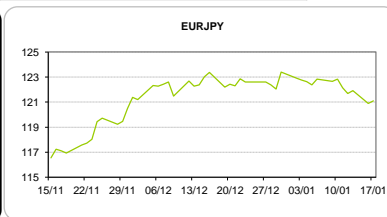
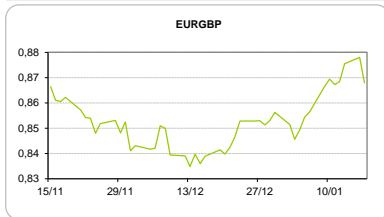


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,87	0,01	0,05	OT 2Y	0,194	-0,01	-7,60
JETFUEL	489,50	-0,75	-4,50	OT 5Y	1,923	0,00	-17,30
DIESEL	487,75	-2,50	-8,25	OT 10Y	3,844	-0,01	4,20
COBRE	5.843,00	-44,00	229,50	BUND 10Y	-0,279	-1,32	-11,60
ZINCO	2.741,00	-41,00	15,50	SCHATZ 2Y	-0,133	0,00	0,90
OURO	1.212,81	9,96	77,97	T-NOTE 10Y	3,070	-2,88	-23,10
TRIGO	433,75	7,75	24,50	T-NOTE 2Y	1,703	-3,41	-14,80
LICENÇA C02	4,99	0,29	0,04	GILT 10Y	1,316	-1,51	-19,40



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0684	0,85%	2,51%	1,0731	1,0783	1,0902
EUR/GBP	0,8679	1,17%	-3,05%	0,8698	0,8718	0,8763
EUR/JPY	121,1	-0,16%	0,90%	121,10	121,10	121,10
EUR/CHF	1,0726	-0,03%	-0,38%	1,0715	1,0702	1,0677
EUR/BRL	3,432	0,14%	2,13%	3,5316	3,6244	3,7997
EUR/PLN	4,3680	0,15%	1,26%	4,3934	4,4188	4,4704

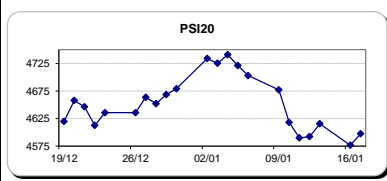


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0684	0,8679	121,10	1,0726	9,5307	7,4367	1,3970	1,41792	3,4320	9,0572
USD	0,9348	-	0,8073	113	1,0022	8,9117	6,9514	1,3066	1,3257	3,2139	8,4709

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,970	-1,56	2,74
BANCO BPI	1,133	0,44	0,18
BCP	0,1600	15,67	-85,06
MONTEPIO	0,413	0,24	-1,90
CORT. AMORIM	8,465	-1,60	-0,41
CTT	6,151	0,72	-4,56
EDP	2,851	2,96	-1,49
EDP R	5,799	0,85	-3,93
GALP	14,150	-0,49	-0,28
J MARTINS	15,760	-0,69	6,92
MOTA ENGIL	1,622	1,25	0,75
NOS	5,369	0,71	-4,77
PHAROL	0,229	-0,43	10,63
NAVIGATOR	3,282	-0,24	0,52
REN	2,615	1,00	-3,08
SEMAPA	12,760	-1,31	-4,78
SONAE CAP.	0,690	1,17	-7,75
SONAE SGPS	0,837	1,33	-4,23

Maiores ganhos/perdas	
Título	Variação %
BCP	15,67
EDP	2,96
SONAE SGPS	1,33
MOTA ENGIL	1,25
SONAE CAP.	1,17
GALP	-0,49
J MARTINS	-0,69
SEMAPA	-1,31
ALTRI	-1,56
CORT. AMORIM	-1,60



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.597,61	0,46%	-1,74%	5.222,69	4.175,28
CAC40	4.859,69	-0,46%	-0,05%	4.929,60	3.892,46
ESTX 50 PR	3.285,04	-0,29%	-0,17%	3.334,44	2.672,73
XTRA DAX	11.540,00	-0,13%	0,51%	11.692,27	8.699,29
S&P 500	2.270,53	-0,18%	1,42%	2.282,10	1.810,10
IBEX 35	9.394,90	-0,16%	0,46%	9.552,10	7.579,80
NIKKEI 225	18.813,53	-1,48%	-1,57%	19.615,40	14.864,01

