

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

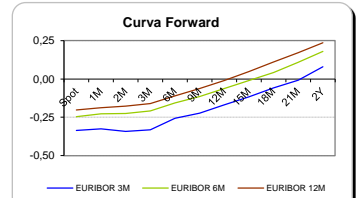
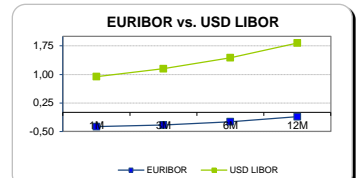
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

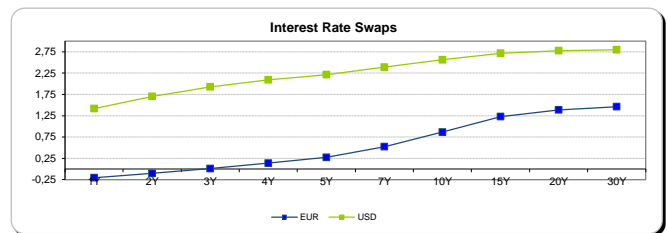
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,9428	1	17	0,2588	-0,7960
3M	-0,3290	0	0	3M	1,1482	1	11	0,3439	-0,7300
6M	-0,2410	0	0	6M	1,4382	1	9	0,4963	-0,6692
12M	-0,1110	0	-1	12M	1,8276	0	10	0,7198	-0,5060

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2030	0	0	-0,0105	0,5150	1,0576
2Y	-0,1040	-1	3	0,1125	0,6585	1,1813
3Y	0,0120	-2	6	0,2476	0,7987	1,2995
4Y	0,1380	-2	8	0,3875	0,9195	1,4047
5Y	0,2710	-3	10	0,5197	1,0405	1,5080
7Y	0,5240	-3	9	0,7720	1,2552	1,6459
10Y	0,8670	-3	5	1,0867	1,4750	1,7701
15Y	1,2310	-4	2	1,3860	1,6434	1,8314
20Y	1,3870	-4	0	1,5062	1,6906	1,8182
30Y	1,4640	-4	-2	1,5530	1,6719	1,7496

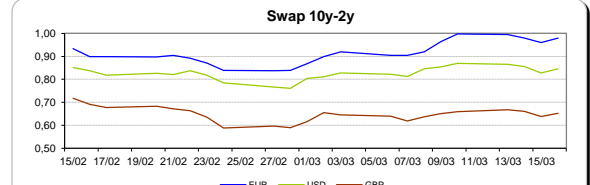
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4170	0	12	1,9132	2,5040	2,7380
2Y	1,7040	0	14	2,0565	2,5733	2,7810
3Y	1,9290	0	16	2,2070	2,6110	2,7855
4Y	2,0920	0	16	2,3302	2,6630	2,8510
5Y	2,2130	1	15	2,4123	2,7070	2,9050
7Y	2,3910	1	14	2,5160	2,7810	2,9300
10Y	2,5630	1	14	2,6510	2,8570	2,9585
15Y	2,7160	1	13	2,7660	2,8795	2,9325
20Y	2,7780	1	13	2,8050	2,9040	2,9090
30Y	2,7970	0	12	2,8020	2,8380	2,8810

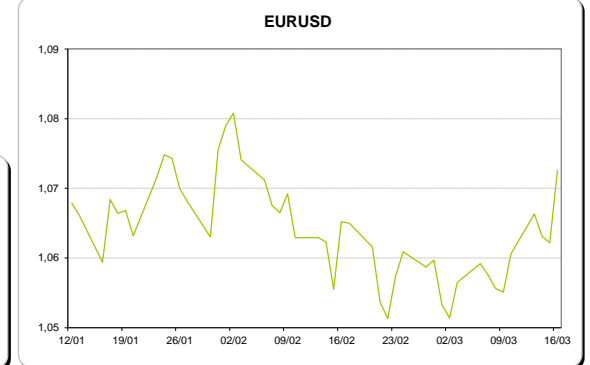
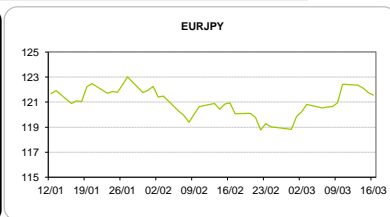
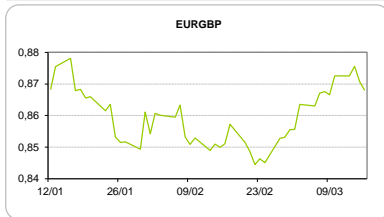


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,68	-0,13	-4,32	OT 2Y	0,709	0,70	66,20
JETFUEL	460,00	-0,75	-29,25	OT 5Y	2,508	0,80	58,60
DIESEL	461,25	-0,75	-34,00	OT 10Y	4,297	0,31	25,50
COBRE	5.888,00	44,00	-203,00	BUND 10Y	0,035	4,14	5,20
ZINCO	2.801,50	59,00	-66,50	SCHATZ 2Y	-0,124	3,20	-2,30
OURO	1.226,28	6,60	-12,82	T-NOTE 10Y	3,228	2,10	1,60
TRIGO	437,00	1,00	-24,25	T-NOTE 2Y	1,904	1,14	1,50
LICENÇA C02	5,15	-0,05	0,21	GILT 10Y	1,235	4,57	-17,80



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0726	0,98%	0,69%	1,0774	1,0826	1,0946
EUR/GBP	0,8681	0,30%	-1,96%	0,8699	0,8718	0,8760
EUR/JPY	121,55	0,18%	-0,49%	121,55	121,55	121,55
EUR/CHF	1,0686	0,47%	-0,40%	1,0673	1,0660	1,0632
EUR/BRL	3,3328	-0,05%	-1,02%	3,4222	3,5039	3,6526
EUR/PLN	4,2943	0,43%	0,59%	4,3178	4,3407	4,3884



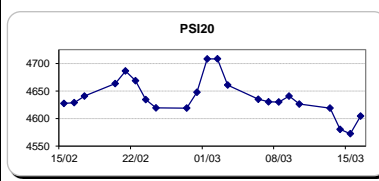
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0726	0,8681	121,55	1,0686	9,4812	7,4344	1,4276	1,39698	3,3328	9,1303
USD	0,9314	-	0,8089	113,275	0,9960	8,8251	6,9243	1,3303	1,3016	3,1101	8,5175

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,167	1,61	7,84
BANCO BPI	1,046	-0,19	-7,52
BCP	0,1613	1,90	-12,56
MONTEPIO	0,429	2,14	1,90
CORT. AMORIM	9,858	0,56	15,98
CTT	4,814	-0,19	-25,31
EDP	2,848	0,60	-1,59
EDP R	6,110	-0,15	1,23
GALP	13,765	1,66	-3,00
J MARTINS	15,530	-0,48	5,36
MOTA ENGIL	1,700	-3,52	5,59
NOS	4,865	0,72	-13,71
PHAROL	0,389	0,52	87,92
NAVIGATOR	3,572	0,53	9,40
REN	2,642	0,69	-2,08
SEMAPA	13,430	0,71	0,22
SONAE CAP.	0,730	0,27	-2,41
SONAE SGPS	0,860	2,50	-1,60

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	2,50
MONTEPIO	2,14
BCP	1,90
GALP	1,66
ALTRI	1,61
EDP R	-0,15
CTT	-0,19
BANCO BPI	-0,19
J MARTINS	-0,48
MOTA ENGIL	-3,52



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.604,61	0,70%	-1,59%	5.222,69	4.175,28
CAC40	5.013,38	0,56%	3,11%	5.031,57	3.955,98
ESTX 50 PR	3.439,96	0,90%	4,54%	3.450,10	2.678,27
XTRA DAX	12.083,18	0,61%	5,24%	12.156,44	9.214,10
S&P 500	2.381,40	-0,16%	6,37%	2.400,98	1.991,68
IBEX 35	10.168,00	1,85%	8,72%	10.175,30	7.579,80
NIKKEI 225	19.590,14	0,07%	2,49%	19.668,01	14.864,01

