

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

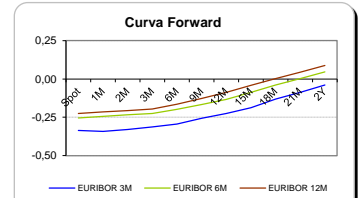
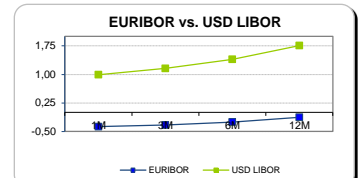
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

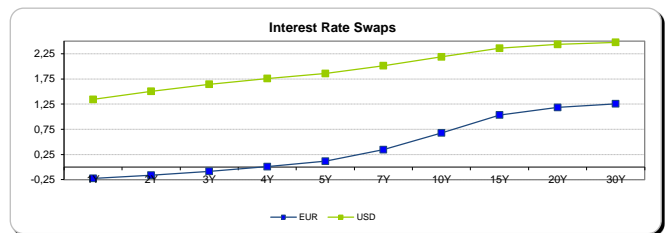
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,9928	0	2	0,2556	-0,7780
3M	-0,3320	0	0	3M	1,1562	0	0	0,3356	-0,7322
6M	-0,2510	0	-1	6M	1,3977	-1	-3	0,4849	-0,6762
12M	-0,1230	0	-1	12M	1,7612	-1	-5	0,6961	-0,5130

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2250	0	-3	1,6668	0,3005	0,8194
2Y	-0,1610	0	-8	0,0009	0,4330	0,9392
3Y	-0,0850	0	-12	0,0983	0,5609	1,0589
4Y	0,0090	0	-15	0,2176	0,6842	1,1673
5Y	0,1170	0	-17	0,3367	0,8053	1,2606
7Y	0,3460	0	-20	0,5729	1,0180	1,3987
10Y	0,6770	0	-22	0,8755	1,2310	1,5274
15Y	1,0340	0	-22	1,1599	1,3909	1,5797
20Y	1,1820	-1	-23	1,2718	1,4328	1,5490
30Y	1,2550	-1	-23	1,3075	1,4120	1,4854

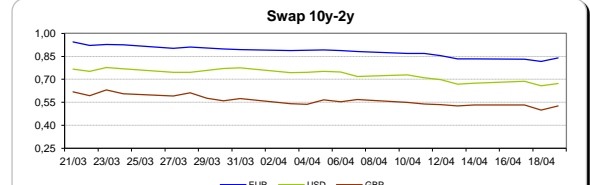
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3430	-2	-5	1,6668	2,1070	2,3495
2Y	1,5050	-4	-14	1,7615	2,1760	2,3920
3Y	1,6430	-4	-21	1,8855	2,2325	2,4300
4Y	1,7590	-4	-25	1,9730	2,2815	2,4680
5Y	1,8550	-4	-27	2,0455	2,3260	2,5290
7Y	2,0130	-4	-28	2,1620	2,4040	2,5560
10Y	2,1860	-4	-29	2,2960	2,4870	2,5950
15Y	2,3580	-4	-28	2,4170	2,5698	2,6150
20Y	2,4360	-3	-27	2,4640	2,5580	2,6030
30Y	2,4760	-3	-26	2,4760	2,5210	2,5620

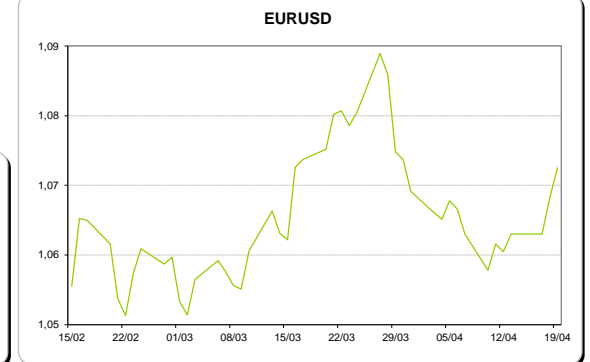
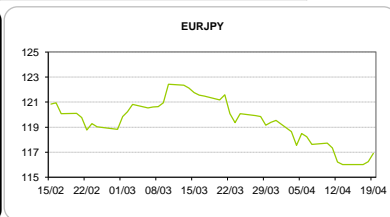
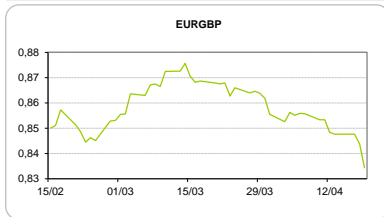


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	53,96	-0,93	2,01	OT 2Y	0,403	-0,01	-26,10
JETFUEL	494,50	-7,50	33,25	OT 5Y	2,199	-0,01	-26,90
DIESEL	497,75	-7,50	34,00	OT 10Y	3,812	-0,01	-42,50
COBRE	5.605,00	-120,00	-363,00	BUND 10Y	-0,244	2,86	-26,10
ZINCO	2.513,00	-101,50	-366,50	SCHATZ 2Y	-0,178	5,47	-7,00
OURO	1.279,66	-9,94	50,37	T-NOTE 10Y	2,956	3,31	-22,30
TRIGO	436,75	-0,25	-14,75	T-NOTE 2Y	1,695	1,14	-17,90
LICENÇA C02	4,82	-0,04	-0,32	GILT 10Y	1,010	3,37	-19,40



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0725	0,40%	-0,25%	1,0773	1,0826	1,0940
EUR/GBP	0,8343	1,13%	4,03%	0,8360	0,8379	0,8420
EUR/JPY	116,91	-0,56%	3,66%	116,91	116,91	116,91
EUR/CHF	1,0692	-0,01%	0,31%	1,0680	1,0665	1,0637
EUR/BRL	3,3631	-0,83%	-1,88%	3,4483	3,5258	3,6742
EUR/PLN	4,2514	-0,45%	0,24%	4,2736	4,2968	4,3416

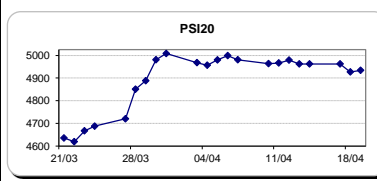


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0725	0,8343	116,91	1,0692	9,6235	7,4389	1,4428	1,42873	3,3631	9,1874
USD	0,9332	-	0,7805	109,005	0,9978	8,9754	6,9421	1,3442	1,3317	3,1379	8,5640

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,126	1,28	6,78
BANCO BPI	1,076	1,32	-4,86
BCP	0,1889	5,83	2,41
MONTEPIO	0,414	0,00	-1,66
CORT. AMORIM	10,400	-0,95	22,35
CTT	5,005	-1,61	-22,34
EDP	3,085	-1,37	6,60
EDP R	6,913	-0,43	14,53
GALP	14,365	-1,17	1,23
J MARTINS	16,485	-0,15	11,84
MOTA ENGIL	2,220	-3,31	37,89
NOS	5,099	0,28	-9,56
PHAROL	0,339	-1,45	63,77
NAVIGATOR	3,698	-0,30	13,26
REN	2,680	-0,74	-0,67
SEMAPA	14,235	-1,08	6,23
SONAE CAP.	0,863	-0,35	15,37
SONAE SGPS	0,921	0,11	5,38

Maiores ganhos/perdas	
Título	Variação %
BCP	5,83
BANCO BPI	1,32
ALTRI	1,28
NOS	0,28
SONAE SGPS	0,11
GALP	-1,17
EDP	-1,37
PHAROL	-1,45
CTT	-1,61
MOTA ENGIL	-3,31



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.934,00	0,14%	5,45%	5.125,03	4.175,28
CAC40	5.003,73	0,27%	2,91%	5.142,81	3.955,98
ESTX 50 PR	3.420,99	0,33%	3,97%	3.508,11	2.678,27
XTRA DAX	12.016,45	0,13%	4,66%	12.375,58	9.214,10
S&P 500	2.348,29	0,28%	4,91%	2.400,98	1.991,68
IBEX 35	10.370,30	1,03%	10,89%	10.534,50	7.579,80
NIKKEI 225	18.432,20	0,07%	-3,57%	19.668,01	14.864,01

