

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

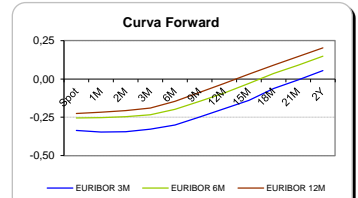
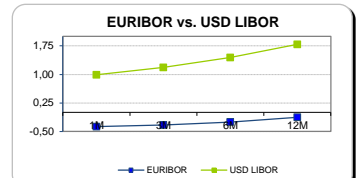
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

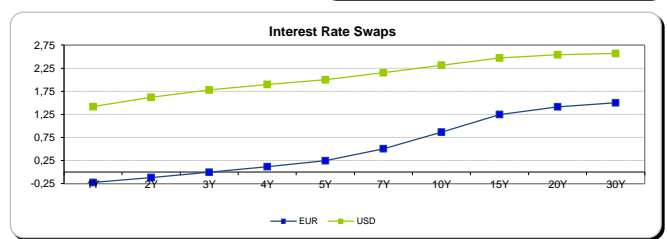
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,9886	-1	0	0,2542	-0,7818
3M	-0,3290	0	0	3M	1,1820	0	2	0,3184	-0,7290
6M	-0,2490	0	-1	6M	1,4452	1	2	0,4684	-0,6596
12M	-0,1240	0	-1	12M	1,7907	0	-1	0,6799	-0,4870

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2250	0	0	-0,0286	0,4493	1,0036
2Y	-0,1170	1	4	0,0868	0,5953	1,1398
3Y	-0,0020	1	7	0,2066	0,7392	1,2594
4Y	0,1200	1	9	0,3404	0,8677	1,3771
5Y	0,2480	1	10	0,4767	0,9906	1,4840
7Y	0,5080	2	12	0,7294	1,2179	1,6360
10Y	0,8660	2	13	1,0573	1,4571	1,7647
15Y	1,2480	3	14	1,3726	1,6366	1,8380
20Y	1,4150	3	15	1,5041	1,6902	1,8220
30Y	1,5000	3	15	1,5467	1,6690	1,7540

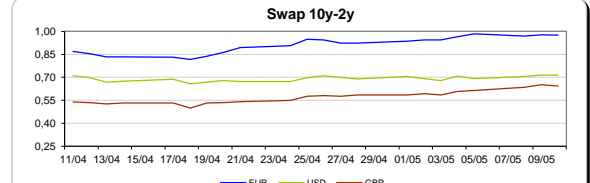
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4190	0	3	1,7923	2,2792	2,5030
2Y	1,6200	1	4	1,9155	2,3480	2,5410
3Y	1,7780	1	4	2,0510	2,4058	2,5635
4Y	1,9000	1	4	2,1403	2,4571	2,6110
5Y	1,9980	1	4	2,2138	2,4750	2,6721
7Y	2,1530	1	3	2,3090	2,5480	2,6870
10Y	2,3160	1	2	2,4350	2,6190	2,7180
15Y	2,4710	1	1	2,5440	2,6720	2,7220
20Y	2,5390	2	1	2,5840	2,6730	2,7050
30Y	2,5670	2	0	2,6106	2,6360	2,6690

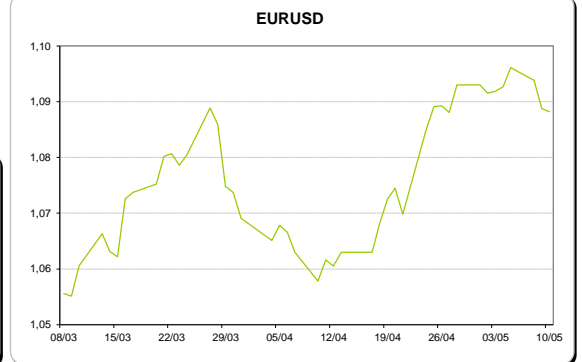
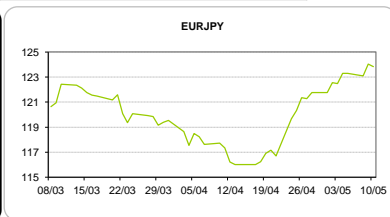
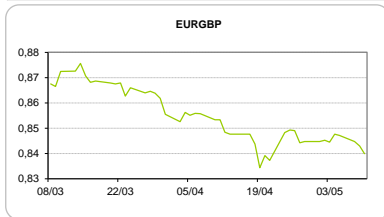


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,28	1,55	-6,04	OT 2Y	0,361	0,00	-8,10
JETFUEL	454,75	9,25	-46,75	OT 5Y	1,870	-0,02	-32,70
DIESEL	452,25	9,25	-50,00	OT 10Y	3,396	-0,04	-42,40
COBRE	5.513,50	26,00	-322,00	BUND 10Y	-0,027	-0,52	19,50
ZINCO	2.601,00	19,25	-75,00	SCHATZ 2Y	-0,041	0,92	17,20
OURO	1.220,82	-0,59	-33,88	T-NOTE 10Y	3,080	-1,44	-0,60
TRIGO	434,00	4,50	-7,75	T-NOTE 2Y	1,821	-1,14	1,90
LICENÇA C02	4,48	-0,04	-0,31	GILT 10Y	1,106	-3,42	6,50



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0882	-0,06%	2,87%	1,0934	1,0988	1,1105
EUR/GBP	0,83985	0,38%	1,61%	0,8415	0,8433	0,8472
EUR/JPY	123,84	0,16%	-4,94%	123,84	123,84	123,84
EUR/CHF	1,0963	-0,07%	-2,51%	1,0952	1,0940	1,0914
EUR/BRL	3,4307	1,12%	-3,22%	3,5204	3,5962	3,7492
EUR/PLN	4,2119	0,48%	0,55%	4,2348	4,2571	4,3027



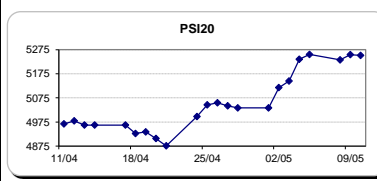
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0882	0,8399	123,84	1,0963	9,6918	7,4405	1,4839	1,47318	3,4307	9,3607
USD	0,9199	-	0,7723	114,015	1,0085	8,9093	6,8447	1,3655	1,3530	3,1603	8,6137

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,381	-1,35	13,38
BANCO BPI	1,073	-0,65	-5,13
BCP	0,2260	-0,22	22,52
MONTEPIO	0,414	-0,72	-1,66
CORT. AMORIM	11,180	0,04	31,53
CTT	5,705	-1,62	-11,48
EDP	3,251	0,03	12,34
EDP R	7,039	0,51	16,62
GALP	14,145	1,22	-0,32
J MARTINS	16,935	-0,38	14,89
MOTA ENGIL	2,590	-0,58	60,87
NOS	5,515	-0,18	-2,18
PHAROL	0,268	-2,90	29,47
NAVIGATOR	3,983	-0,87	21,99
REN	2,880	-0,17	6,75
SEMAPA	15,300	2,00	14,18
SONAE CAP.	0,888	0,68	18,72
SONAE SGPS	0,974	-0,10	11,44

Maiores ganhos/perdas	
Título	Variação %
SEMAPA	2,00
GALP	1,22
SONAE CAP.	0,68
EDP R	0,51
CORT. AMORIM	0,04
MONTEPIO	-0,72
NAVIGATOR	-0,87
ALTRI	-1,35
CTT	-1,62
PHAROL	-2,90



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.250,85	-0,07%	12,22%	5.291,59	4.175,28
CAC40	5.400,46	0,05%	11,07%	5.442,10	3.955,98
ESTX 50 PR	3.645,74	-0,09%	10,80%	3.666,80	2.678,27
XTRA DAX	12.757,46	0,07%	11,12%	12.783,23	9.214,10
S&P 500	2.397,81	0,04%	7,10%	2.403,87	1.991,68
IBEX 35	11.034,80	-0,13%	17,99%	11.184,40	7.579,80
NIKKEI 225	19.900,09	0,29%	4,11%	19.938,53	14.864,01

