

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

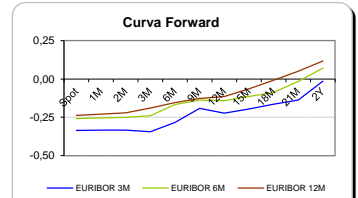
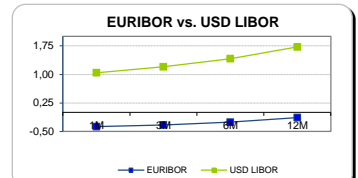
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

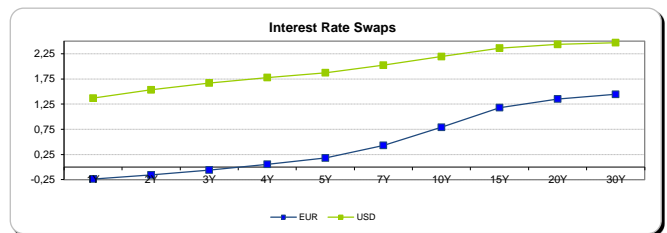
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,0447	0	5	0,2526	-0,7854
3M	-0,3290	0	0	3M	1,2018	0	3	0,2996	-0,7296
6M	-0,2540	0	-1	6M	1,4138	0	-2	0,4414	-0,6618
12M	-0,1310	0	-1	12M	1,7212	0	-6	0,6381	-0,4896

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2379	0	-1	-0,1176	0,3750	0,9140
2Y	-0,1580	-1	-2	-0,0014	0,5115	1,0500
3Y	-0,0570	-1	-2	0,1331	0,6470	1,1760
4Y	0,0570	-2	-2	0,2618	0,7790	1,2950
5Y	0,1790	-2	-2	0,3919	0,9075	1,3990
7Y	0,4320	-2	-1	0,6501	1,1380	1,5600
10Y	0,7890	-2	0	0,9845	1,3846	1,7050
15Y	1,1790	-2	1	1,3104	1,5789	1,7840
20Y	1,3520	-2	3	1,4447	1,6347	1,7730
30Y	1,4450	-2	4	1,5017	1,6269	1,7150

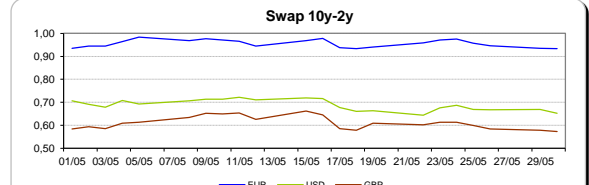
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3680	0	-4	1,6659	2,0670	2,3499
2Y	1,5330	0	-7	1,7876	2,1507	2,4071
3Y	1,6680	0	-8	1,8844	2,2162	2,4290
4Y	1,7780	0	-10	1,9655	2,2762	2,4944
5Y	1,8710	-1	-11	2,0394	2,3282	2,5310
7Y	2,0230	-1	-11	2,1654	2,4158	2,5896
10Y	2,1930	-2	-11	2,3075	2,5036	2,6324
15Y	2,3600	-2	-9	2,4327	2,5480	2,6200
20Y	2,4340	-2	-9	2,4858	2,5590	2,6085
30Y	2,4710	-2	-8	2,4810	2,5395	2,5790

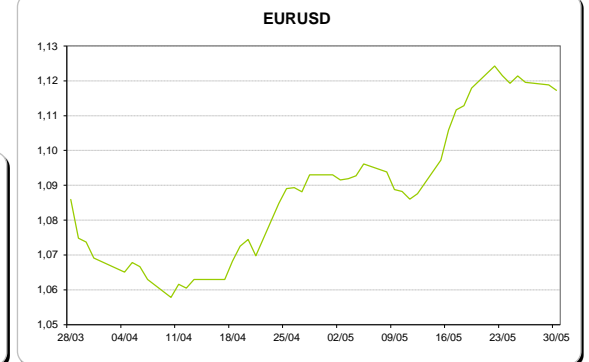
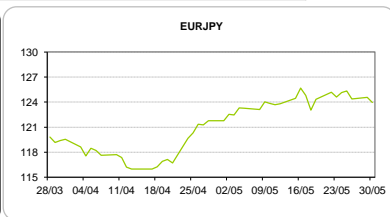
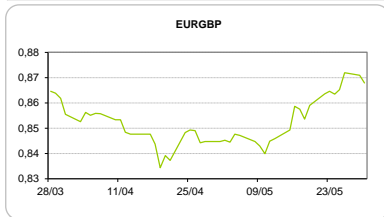


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,55	-0,74	-0,50	OT 2Y	0,264	0,04	-17,00
JETFUEL	470,75	-3,00	3,75	OT 5Y	1,489	-0,04	-52,90
DIESEL	464,25	-4,75	2,00	OT 10Y	3,109	-0,04	-43,60
COBRE	5.662,00	-66,50	-78,00	BUND 10Y	-0,176	-0,59	-4,30
ZINCO	2.633,00	6,00	12,75	SCHATZ 2Y	-0,114	1,14	-0,40
OURO	1.262,98	-6,52	-5,31	T-NOTE 10Y	2,937	-1,89	-6,60
TRIGO	429,50	-8,75	-2,75	T-NOTE 2Y	1,741	-1,14	-1,50
LICENÇA C02	5,14	-0,03	0,57	GILT 10Y	1,006	-2,65	-11,20



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1173	-0,13%	2,22%	1,1227	1,1283	1,1400
EUR/GBP	0,86793	0,35%	-2,67%	0,8697	0,8715	0,8753
EUR/JPY	123,97	0,48%	-1,78%	123,97	123,97	123,97
EUR/CHF	1,0897	0,16%	-0,35%	1,0886	1,0874	1,0847
EUR/BRL	3,6525	-0,45%	-5,21%	3,7487	3,8278	3,9845
EUR/PLN	4,1726	0,17%	1,25%	4,1958	4,2188	4,2653

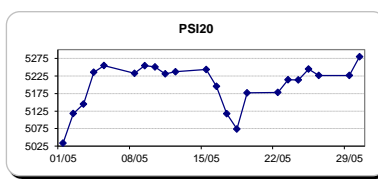


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1173	0,8679	123,97	1,0897	9,7588	7,4391	1,5044	1,49706	3,6525	9,4308
USD	0,8947	-	0,7776	110,995	0,9753	8,7404	6,6554	1,3466	1,3412	3,2672	8,4462

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,374	-0,52	13,20
BANCO BPI	1,073	0,28	-5,13
BCP	0,2319	1,71	25,72
MONTEPIO	0,620	46,23	47,27
CORT. AMORIM	11,690	-0,09	37,53
CTT	5,660	5,26	-12,18
EDP	3,205	0,60	10,75
EDP R	6,959	0,12	15,29
GALP	13,905	0,91	-2,01
J MARTINS	17,635	1,79	19,64
MOTA ENGIL	2,700	0,30	67,70
NOS	5,433	-0,86	-3,64
PHAROL	0,268	0,75	29,47
NAVIGATOR	4,022	-0,37	23,19
REN	2,862	1,53	6,08
SEMAPA	16,535	1,19	23,40
SONAE CAP.	0,869	-0,46	16,18
SONAE SGPS	0,921	-0,75	5,38

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	46,23
CTT	5,26
J MARTINS	1,79
BCP	1,71
REN	1,53
NAVIGATOR	-0,37
SONAE CAP.	-0,46
ALTRI	-0,52
SONAE SGPS	-0,75
NOS	-0,86



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.279,80	1,02%	12,84%	5.291,59	4.175,28
CAC40	5.305,94	-0,50%	9,12%	5.442,10	3.955,98
ESTX 50 PR	3.561,22	-0,50%	8,23%	3.666,80	2.678,27
XTRA DAX	12.598,68	-0,24%	9,73%	12.841,66	9.214,10
S&P 500	2.415,01	-0,03%	7,87%	2.418,71	1.991,68
IBEX 35	10.876,90	-0,07%	16,30%	11.184,40	7.579,80
NIKKEI 225	19.677,85	-0,02%	2,95%	19.998,49	14.864,01

