

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

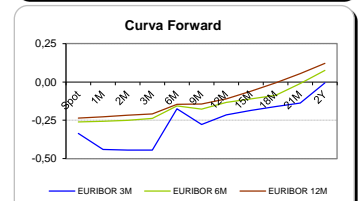
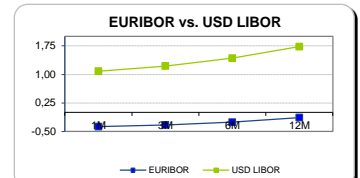
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

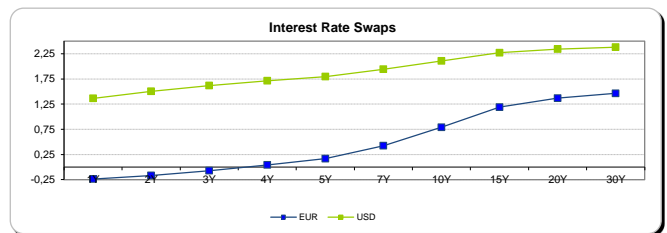
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,0862	1	9	0,2504	-0,7874
3M	-0,3290	0	0	3M	1,2225	0	5	0,2916	-0,7296
6M	-0,2560	0	-1	6M	1,4282	1	0	0,4295	-0,6618
12M	-0,1310	0	-1	12M	1,7307	0	-5	0,6261	-0,4910

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2350	0	-1	-0,1126	0,3720	0,9290
2Y	-0,1660	0	-3	0,0035	0,5166	1,0660
3Y	-0,0700	0	-4	0,1288	0,6532	1,2001
4Y	0,0430	0	-4	0,2597	0,7876	1,3204
5Y	0,1670	0	-4	0,3918	0,9208	1,4270
7Y	0,4250	0	-4	0,6573	1,1589	1,5948
10Y	0,7900	1	-2	1,0005	1,4094	1,7460
15Y	1,1900	1	0	1,3320	1,6074	1,8270
20Y	1,3670	1	2	1,4757	1,6722	1,8197
30Y	1,4630	1	3	1,5400	1,6683	1,7604

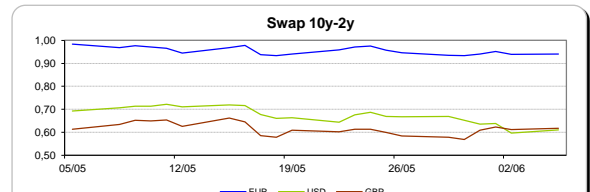
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3650	-1	-2	1,6511	2,0120	2,2740
2Y	1,5030	-2	-7	1,7622	2,0800	2,3260
3Y	1,6190	-3	-11	1,8515	2,1430	2,3600
4Y	1,7140	-4	-14	1,9090	2,2267	2,4100
5Y	1,7960	-4	-16	1,9790	2,2778	2,4739
7Y	1,9410	-5	-17	2,1226	2,3360	2,5020
10Y	2,1060	-5	-17	2,2360	2,4481	2,5430
15Y	2,2700	-5	-17	2,3811	2,4773	2,5718
20Y	2,3430	-5	-17	2,4334	2,5292	2,5445
30Y	2,3800	-5	-17	2,4240	2,4750	2,5130

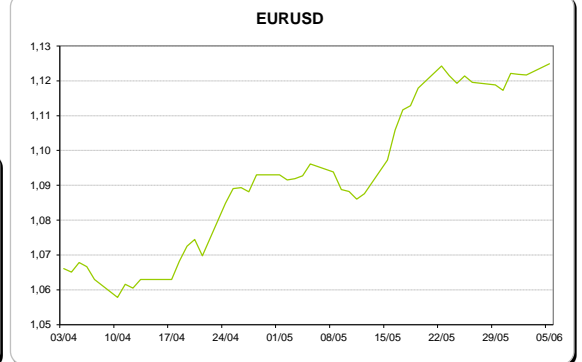
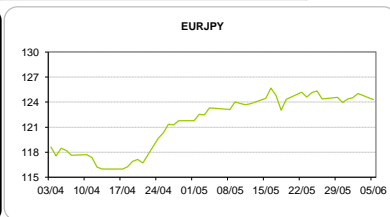
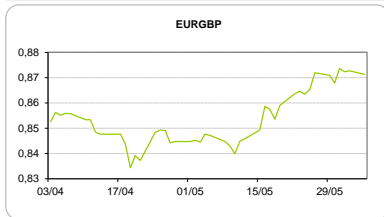


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,19	-0,76	-0,29	OT 2Y	0,278	0,01	-9,60
JETFUEL	459,00	-11,25	-4,75	OT 5Y	1,446	0,01	-42,20
DIESEL	447,25	-10,25	-8,50	OT 10Y	3,054	0,02	-36,90
COBRE	5.688,00	-34,00	-137,00	BUND 10Y	-0,184	1,62	-11,70
ZINCO	2.517,50	-42,25	-134,50	SCHATZ 2Y	-0,112	1,37	-3,00
OURO	1.278,73	-0,50	57,13	T-NOTE 10Y	2,926	1,57	-16,70
TRIGO	428,25	-1,25	-14,00	T-NOTE 2Y	1,813	1,52	-6,10
LICENÇA C02	5,16	0,00	0,58	GILT 10Y	1,062	-0,37	-9,20



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1249	0,29%	2,63%	1,1303	1,1359	1,1478
EUR/GBP	0,8713	0,16%	-2,78%	0,8730	0,8749	0,8787
EUR/JPY	124,3	0,58%	-0,81%	124,30	124,30	124,30
EUR/CHF	1,0865	-0,03%	-0,06%	1,0854	1,0841	1,0814
EUR/BRL	3,7014	-0,95%	-5,55%	3,7937	3,8736	4,0386
EUR/PLN	4,1915	-0,17%	0,47%	4,2142	4,2376	4,2844



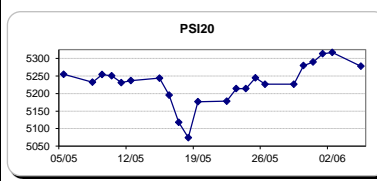
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1249	0,8713	124,30	1,0865	9,7468	7,4402	1,5169	1,50405	3,7014	9,5150
USD	0,8887	-	0,7733	110,445	0,9646	8,6591	6,6118	1,3492	1,3363	3,2876	8,4504

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,385	-0,34	13,48
BANCO BPI	1,060	-0,56	-6,28
BCP	0,2364	-0,46	28,16
MONTEPIO	0,622	-4,31	47,74
CORT. AMORIM	12,585	-0,59	48,06
CTT	5,614	0,61	-12,89
EDP	3,167	-2,25	9,43
EDP R	6,929	-0,30	14,79
GALP	13,630	-0,66	-3,95
J MARTINS	17,580	-0,11	19,27
MOTA ENGIL	2,680	-1,29	66,46
NOS	5,506	-0,79	-2,34
PHAROL	0,267	0,00	28,99
NAVIGATOR	3,943	-0,78	20,77
REN	2,832	-0,74	4,97
SEMAPA	16,425	-2,55	22,57
SONAE CAP.	0,882	-0,45	17,91
SONAE SGPS	0,917	-0,33	4,92

Maiores ganhos/perdas	
Título	Variação %
CTT	0,61
NOS	-0,79
MOTA ENGIL	-1,29
EDP	-2,25
SEMAPA	-2,55
MONTEPIO	-4,31



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.278,13	-0,74%	12,80%	5.343,75	4.175,28
CAC40	5.307,89	-0,66%	9,16%	5.442,10	3.955,98
ESTX 50 PR	3.579,55	-0,34%	8,78%	3.666,80	2.678,27
XTRA DAX	12.822,94	1,25%	11,69%	12.878,59	9.214,10
S&P 500	2.436,19	-0,12%	8,82%	2.440,23	1.991,68
IBEX 35	10.884,70	-0,19%	16,39%	11.184,40	7.579,80
NIKKEI 225	20.170,82	-0,03%	5,53%	20.239,81	14.864,01

