

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

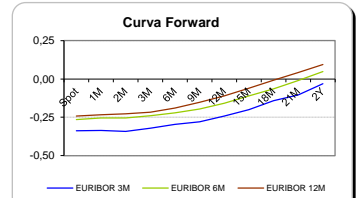
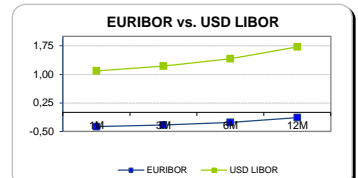
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

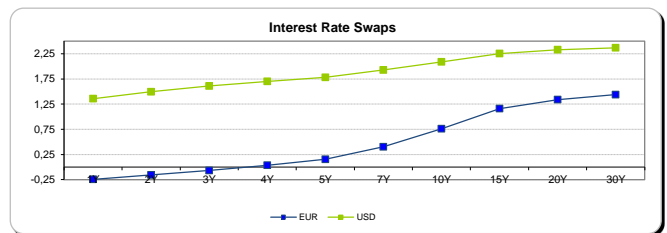
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,0960	1	10	0,2529	-0,7876
3M	-0,3300	0	0	3M	1,2210	0	4	0,2902	-0,7296
6M	-0,2600	0	-1	6M	1,4141	0	-2	0,4230	-0,6620
12M	-0,1340	0	-1	12M	1,7240	0	-6	0,6219	-0,4906

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2420	0	-2	-0,1110	0,3530	0,8895
2Y	-0,1570	1	-2	-0,0081	0,4920	1,0225
3Y	-0,0670	0	-4	0,1131	0,6240	1,1555
4Y	0,0380	0	-6	0,2430	0,7560	1,2760
5Y	0,1540	0	-7	0,3710	0,8880	1,3785
7Y	0,4010	-1	-8	0,6296	1,1220	1,5470
10Y	0,7610	-1	-7	0,9680	1,3723	1,6955
15Y	1,1620	-1	-5	1,2993	1,5693	1,7750
20Y	1,3400	-2	-3	1,4347	1,6264	1,7660
30Y	1,4370	-2	-2	1,4960	1,6210	1,7090

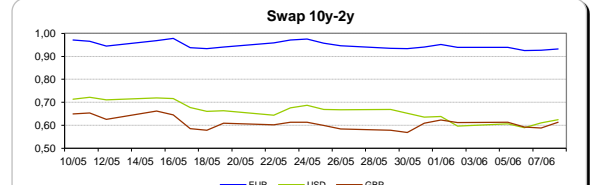
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3590	-1	-6	1,6819	2,0510	2,3120
2Y	1,4960	-2	-12	1,7825	2,1160	2,3660
3Y	1,6080	-3	-16	1,8690	2,1800	2,4065
4Y	1,7010	-3	-19	1,9450	2,2390	2,4480
5Y	1,7810	-3	-21	2,0150	2,2890	2,5103
7Y	1,9250	-3	-22	2,1583	2,3974	2,5355
10Y	2,0890	-3	-22	2,2935	2,4804	2,5745
15Y	2,2550	-3	-20	2,4126	2,5399	2,5945
20Y	2,3300	-3	-19	2,4632	2,5578	2,5820
30Y	2,3680	-3	-18	2,4510	2,5090	2,5370

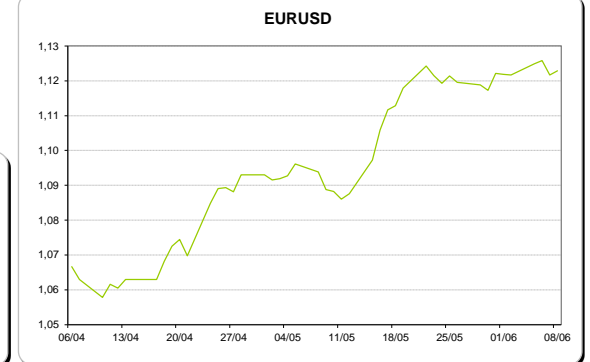
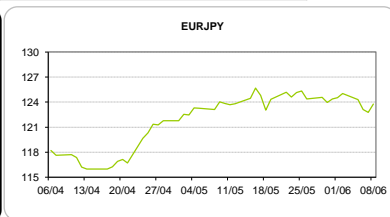
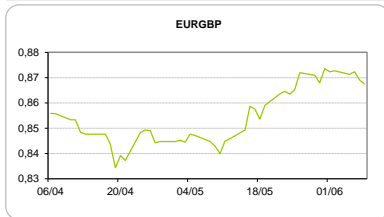


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,18	0,12	-1,57	OT 2Y	0,179	-0,04	-18,10
JETFUEL	447,75	-6,50	-0,75	OT 5Y	1,409	-0,06	-48,30
DIESEL	430,25	-6,75	-12,75	OT 10Y	3,023	-0,07	-41,40
COBRE	5.625,00	5,00	36,00	BUND 10Y	-0,372	-0,29	-22,60
ZINCO	2.430,75	-13,75	-147,75	SCHATZ 2Y	-0,094	-0,69	-10,80
OURO	1.277,37	-9,73	51,10	T-NOTE 10Y	2,935	1,42	-19,50
TRIGO	453,50	8,75	20,00	T-NOTE 2Y	1,828	1,14	-9,20
LICENÇA C02	5,04	0,16	0,62	GILT 10Y	1,056	5,58	-19,00



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1229	0,11%	2,66%	1,1283	1,1339	1,1460
EUR/GBP	0,86755	0,18%	2,64%	0,8693	0,8711	0,8751
EUR/JPY	123,77	-0,80%	-0,54%	123,77	123,77	123,77
EUR/CHF	1,0855	0,07%	0,50%	1,0845	1,0832	1,0806
EUR/BRL	3,6813	-0,03%	-5,15%	3,7720	3,8512	4,0119
EUR/PLN	4,1968	0,22%	0,71%	4,2193	4,2421	4,2896

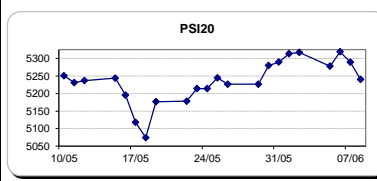


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1229	0,8676	123,77	1,0855	9,7788	7,4378	1,5138	1,48707	3,6813	9,5201
USD	0,8911	-	0,7722	110,165	0,9673	8,7169	6,6284	1,3505	1,3270	3,2859	8,4894

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,247	-2,90	9,91
BANCO BPI	1,061	0,00	-6,19
BCP	0,2245	-1,10	21,71
MONTEPIO	0,502	-10,83	19,24
CORT. AMORIM	12,800	0,27	50,59
CTT	5,648	0,07	-12,37
EDP	3,236	-0,15	11,82
EDP R	6,955	-0,07	15,23
GALP	13,380	-1,73	-5,71
J MARTINS	17,620	-2,17	19,54
MOTA ENGIL	2,490	-4,67	54,66
NOS	5,444	-1,25	-3,44
PHAROL	0,277	0,36	33,82
NAVIGATOR	3,937	-2,06	20,58
REN	2,871	-0,45	6,41
SEMAPA	16,690	-0,06	24,55
SONAE CAP.	0,868	-0,80	16,04
SONAE SGPS	0,932	3,10	6,64

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	3,10
PHAROL	0,36
CORT. AMORIM	0,27
CTT	0,07
NAVIGATOR	-2,06
J MARTINS	-2,17
ALTRI	-2,90
MOTA ENGIL	-4,67
MONTEPIO	-10,83



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.240,37	-0,93%	11,99%	5.343,75	4.175,28
CAC40	5.264,24	-0,02%	8,27%	5.442,10	3.955,98
ESTX 50 PR	3.563,88	0,42%	8,31%	3.666,80	2.678,27
XTRA DAX	12.713,58	0,32%	10,74%	12.878,59	9.214,10
S&P 500	2.433,51	0,02%	8,70%	2.440,23	1.991,68
IBEX 35	10.953,10	0,75%	17,12%	11.184,40	7.579,80
NIKKEI 225	19.909,26	-0,38%	4,16%	20.239,81	14.864,01

