

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

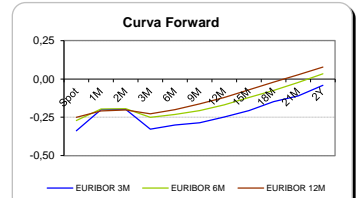
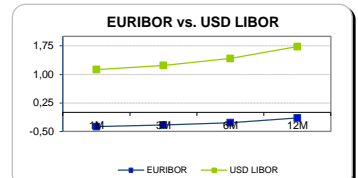
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

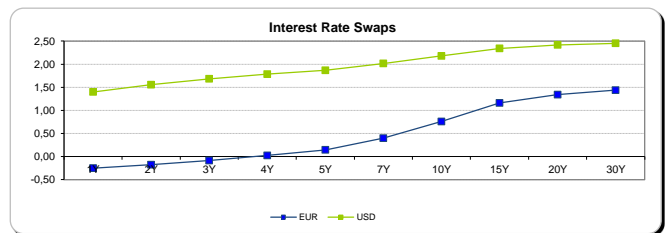
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,1271	1	14	0,2514	-0,7876
3M	-0,3310	0	0	3M	1,2364	1	5	0,2899	-0,7306
6M	-0,2660	0	-2	6M	1,4168	0	-3	0,4178	-0,6620
12M	-0,1470	-1	-2	12M	1,7284	0	-6	0,6158	-0,4900

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2502	0	-2	-0,1245	0,3418	0,8798
2Y	-0,1770	-2	-6	-0,0243	0,4781	1,0194
3Y	-0,0860	-2	-8	0,0985	0,6123	1,1519
4Y	0,0250	-2	-10	0,2250	0,7475	1,2746
5Y	0,1460	-1	-10	0,3563	0,8788	1,3780
7Y	0,3970	-1	-11	0,6160	1,1169	1,5526
10Y	0,7600	-1	-11	0,9610	1,3665	1,7068
15Y	1,1600	-2	-9	1,2931	1,5672	1,7922
20Y	1,3390	-1	-8	1,4384	1,6342	1,7840
30Y	1,4360	-2	-6	1,5061	1,6363	1,7255

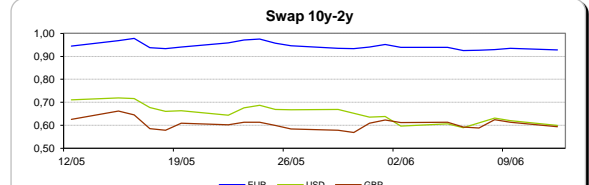
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4000	2	-1	1,6829	2,0270	2,2880
2Y	1,5560	2	-7	1,7740	2,0930	2,3395
3Y	1,6820	2	-11	1,8570	2,1570	2,3810
4Y	1,7830	2	-13	1,9310	2,2150	2,4200
5Y	1,8690	2	-15	2,0000	2,2640	2,4827
7Y	2,0160	2	-16	2,1180	2,3470	2,5105
10Y	2,1800	2	-16	2,2510	2,4340	2,5520
15Y	2,3430	2	-15	2,3740	2,5000	2,5735
20Y	2,4170	2	-14	2,4220	2,5120	2,5640
30Y	2,4520	2	-13	2,4360	2,4935	2,5230

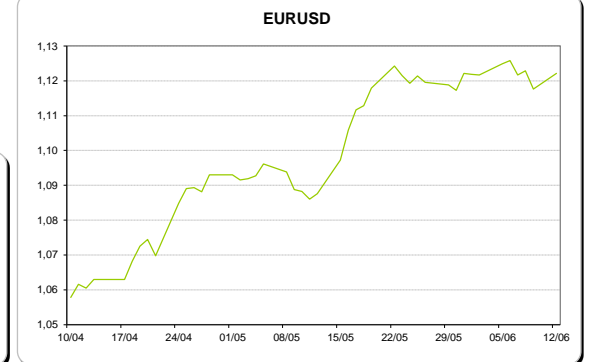
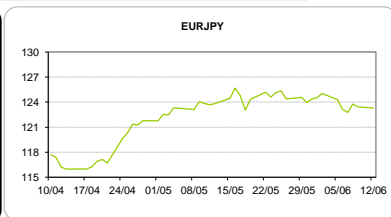
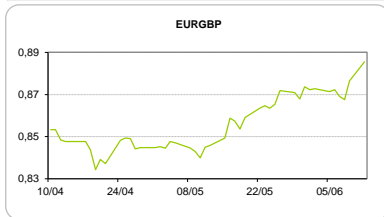


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,69	0,54	-2,36	OT 2Y	0,132	-0,04	-21,80
JETFUEL	446,75	3,00	-1,25	OT 5Y	1,345	-0,06	-52,50
DIESEL	435,00	5,00	-8,00	OT 10Y	2,984	-0,03	-40,70
COBRE	5.830,00	74,50	292,00	BUND 10Y	-0,383	-2,39	-22,50
ZINCO	2.517,00	66,50	-90,00	SCHATZ 2Y	-0,092	0,00	-11,30
OURO	1.266,24	-0,38	38,11	T-NOTE 10Y	2,928	-0,47	-19,40
TRIGO	432,75	-13,00	0,00	T-NOTE 2Y	1,843	0,38	-5,80
LICENÇA C02	4,93	-0,11	0,47	GILT 10Y	0,982	-4,75	-22,90



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1221	0,40%	3,17%	1,1276	1,1332	1,1454
EUR/GBP	0,88545	-1,02%	-4,47%	0,8872	0,8890	0,8929
EUR/JPY	123,3	0,11%	0,42%	123,30	123,30	123,30
EUR/CHF	1,0856	-0,01%	0,79%	1,0845	1,0832	1,0807
EUR/BRL	3,7081	-0,48%	-7,94%	3,7975	3,8723	4,0272
EUR/PLN	4,1982	-0,30%	0,36%	4,2206	4,2435	4,2912



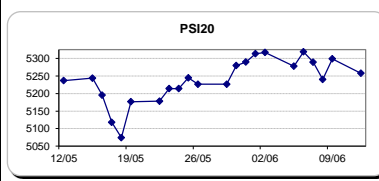
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1221	0,8855	123,30	1,0856	9,7977	7,4361	1,5074	1,48671	3,7081	9,4899
USD	0,8927	-	0,7889	109,815	0,9692	8,7474	6,6380	1,3441	1,3256	3,2974	8,4744

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,308	0,30	11,49
BANCO BPI	1,068	0,66	-5,57
BCP	0,2380	1,36	29,03
MONTEPIO	0,479	1,27	13,78
CORT. AMORIM	12,460	-1,50	46,59
CTT	5,575	-1,33	-13,50
EDP	3,170	-3,09	9,54
EDP R	6,955	-0,27	15,23
GALP	13,500	-0,26	-4,86
J MARTINS	17,595	-0,73	19,37
MOTA ENGIL	2,322	-2,35	44,22
NOS	5,401	-0,90	-4,20
PHAROL	0,300	1,69	44,93
NAVIGATOR	3,889	-1,89	19,11
REN	2,833	-1,53	5,00
SEMAPA	16,690	-1,13	24,55
SONAE CAP.	0,850	-1,28	13,64
SONAE SGPS	0,933	-0,74	6,75
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	1,69
BCP	1,36
MONTEPIO	1,27
BANCO BPI	0,66
ALTRI	0,30
CORT. AMORIM	-1,50
REN	-1,53
NAVIGATOR	-1,89
MOTA ENGIL	-2,35
EDP	-3,09



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.258,00	-0,77%	12,37%	5.343,75	4.175,28
CAC40	5.240,59	-1,12%	7,78%	5.442,10	3.955,98
ESTX 50 PR	3.543,95	-1,17%	7,70%	3.666,80	2.678,27
XTRA DAX	12.690,44	-0,98%	10,53%	12.878,59	9.214,10
S&P 500	2.424,17	-0,30%	8,29%	2.446,20	1.991,68
IBEX 35	10.842,40	-1,24%	15,94%	11.184,40	7.579,80
NIKKEI 225	19.908,58	-0,52%	4,16%	20.239,81	14.864,01

