

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

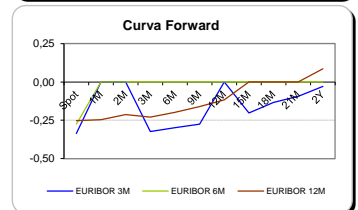
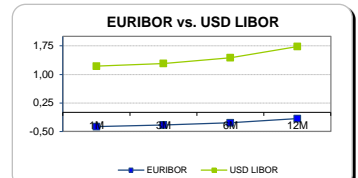
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

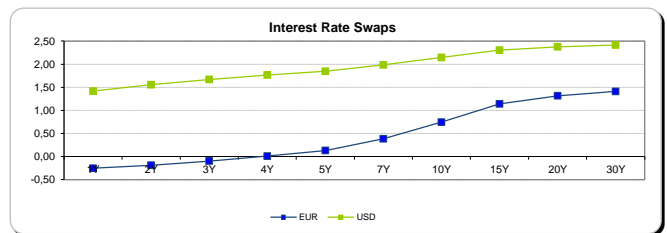
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2156	0	20	0,2511	-0,7884
3M	-0,3290	0	0	3M	1,2872	1	10	0,2871	-0,7306
6M	-0,2710	0	-2	6M	1,4396	1	2	0,4210	-0,6638
12M	-0,1610	0	-3	12M	1,7359	1	1	0,6238	-0,4940

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2524	0	-3	-0,1165	0,3565	0,8770
2Y	-0,1880	0	-4	-0,0153	0,4880	0,9970
3Y	-0,0980	0	-6	0,1093	0,6170	1,1225
4Y	0,0110	0	-6	0,2370	0,7410	1,2400
5Y	0,1330	-1	-6	0,3640	0,8660	1,3430
7Y	0,3840	-1	-6	0,6125	1,0920	1,5079
10Y	0,7440	-1	-5	0,9395	1,3298	1,6390
15Y	1,1410	-2	-4	1,2576	1,5175	1,7135
20Y	1,3160	-2	-4	1,3858	1,5688	1,7010
30Y	1,4090	-3	-4	1,4371	1,5571	1,6411

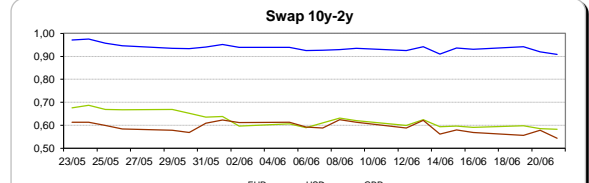
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4160	2	6	1,6867	2,0170	2,2675
2Y	1,5560	3	4	1,7570	2,0845	2,3150
3Y	1,6710	3	1	1,8455	2,1445	2,3550
4Y	1,7660	4	-1	1,9205	2,1985	2,4020
5Y	1,8480	3	-2	1,9875	2,2465	2,4669
7Y	1,9860	3	-3	2,1025	2,3335	2,4950
10Y	2,1450	3	-4	2,2385	2,4205	2,5385
15Y	2,3040	2	-4	2,3625	2,4880	2,5550
20Y	2,3780	1	-4	2,4135	2,5045	2,5450
30Y	2,4130	1	-3	2,4315	2,4785	2,5195

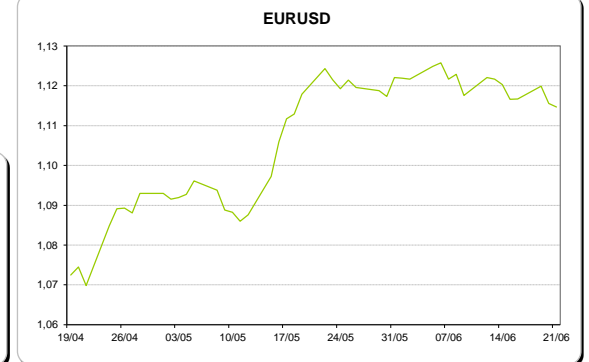
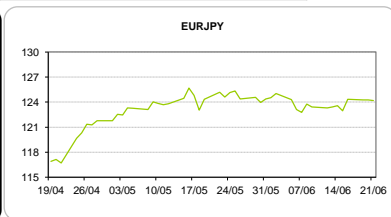
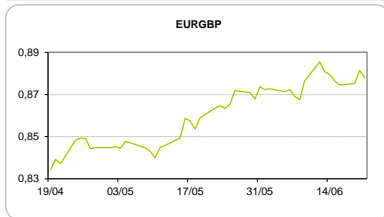


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,57	-0,45	-8,19	OT 2Y	0,086	0,06	-23,00
JETFUEL	427,00	1,25	-55,00	OT 5Y	1,238	0,02	-34,60
DIESEL	422,25	0,75	-59,75	OT 10Y	2,921	0,05	-23,10
COBRE	5.668,00	-67,00	-25,00	BUND 10Y	-0,364	-0,07	-15,40
ZINCO	2.550,50	0,50	-66,25	SCHATZ 2Y	-0,007	1,60	0,00
OURO	1.244,35	1,36	-11,56	T-NOTE 10Y	2,913	1,41	-7,90
TRIGO	484,00	-3,75	35,50	T-NOTE 2Y	1,855	1,14	5,70
LICENÇA C02	4,88	-0,07	0,03	GILT 10Y	1,038	2,38	-7,40



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1147	-0,08%	-0,85%	1,1203	1,1260	1,1378
EUR/GBP	0,8781	0,38%	-1,66%	0,8799	0,8820	0,8863
EUR/JPY	124,21	0,03%	0,78%	124,21	124,21	124,21
EUR/CHF	1,0858	-0,01%	0,74%	1,0846	1,0833	1,0807
EUR/BRL	3,7107	-0,19%	-1,08%	3,7970	3,8724	4,0246
EUR/PLN	4,2524	-0,10%	-1,28%	4,2745	4,2977	4,3447



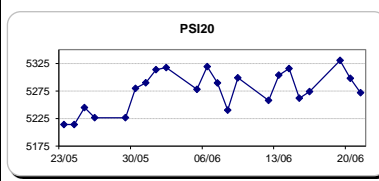
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1147	0,8781	124,21	1,0858	9,7666	7,4389	1,4840	1,47615	3,7107	9,5167
USD	0,8973	-	0,7896	111,575	0,9748	8,7712	6,6754	1,3283	1,3240	3,3252	8,5361

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,355	0,58	12,71
BANCO BPI	1,060	1,15	-6,28
BCP	0,2370	-1,25	28,48
MONTEPIO	0,510	-0,39	21,14
CORT. AMORIM	13,170	-0,04	54,94
CTT	5,604	-0,39	-13,05
EDP	3,030	-0,62	4,70
EDP R	6,999	-0,14	15,95
GALP	13,185	-0,94	-7,08
J MARTINS	17,765	-0,59	20,52
MOTA ENGIL	2,643	0,11	64,16
NOS	5,450	0,00	-3,33
PHAROL	0,305	1,33	47,34
NAVIGATOR	3,974	-0,72	21,72
REN	2,912	0,07	7,93
SEMAPA	17,360	0,81	29,55
SONAE CAP.	0,920	0,00	22,99
SONAE SGPS	0,943	-0,84	7,89

Maiores ganhos/perdas	
Título	Variação %
PHAROL	1,33
BANCO BPI	1,15
SEMAPA	0,81
ALTRI	0,58
MOTA ENGIL	0,11
EDP	-0,62
NAVIGATOR	-0,72
SONAE SGPS	-0,84
GALP	-0,94
BCP	-1,25



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.271,90	-0,49%	12,67%	5.359,19	4.175,28
CAC40	5.274,26	-0,37%	8,47%	5.442,10	3.955,98
ESTX 50 PR	3.554,35	-0,18%	8,02%	3.666,80	2.678,27
XTRA DAX	12.774,26	-0,32%	11,26%	12.951,54	9.214,10
S&P 500	2.436,82	-0,01%	8,84%	2.453,82	1.991,68
IBEX 35	10.740,70	-0,05%	14,85%	11.184,40	7.579,80
NIKKEI 225	20.138,79	-0,45%	5,36%	20.318,11	14.864,01

