

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

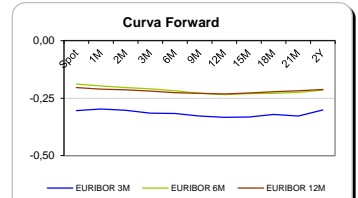
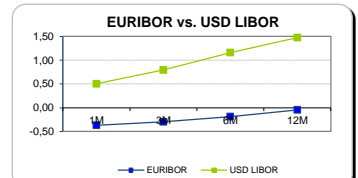
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

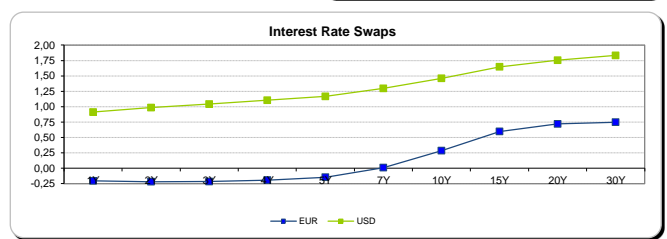
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,5039	1	3	0,3066	-0,8094
3M	-0,2980	0	-1	3M	0,7924	0	14	0,4125	-0,7524
6M	-0,1850	0	1	6M	1,1607	0	23	0,5271	-0,6626
12M	-0,0460	0	1	12M	1,4751	0	24	0,7357	-0,5090

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2040	0	2	-0,2352	-0,1113	0,2910
2Y	-0,2170	-2	2	-0,2220	-0,0215	0,4246
3Y	-0,2150	-2	2	-0,1855	0,0829	0,5479
4Y	-0,1930	-3	2	-0,1223	0,2022	0,6585
5Y	-0,1450	-3	1	-0,0398	0,3192	0,7435
7Y	0,0100	-4	0	0,1638	0,5277	0,8944
10Y	0,2870	-4	-1	0,4429	0,7376	1,0162
15Y	0,5990	-4	-1	0,7044	0,8889	1,0607
20Y	0,7200	-3	-1	0,8009	0,9214	1,0257
30Y	0,7490	-3	-1	0,8106	0,8833	0,9425

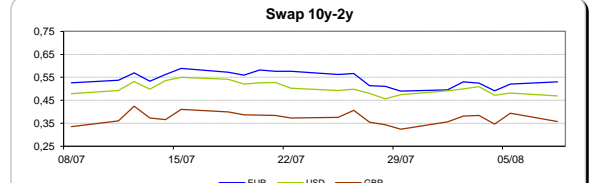
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9130	5	23	1,0670	1,2860	1,5690
2Y	0,9850	8	25	1,1160	1,3500	1,6240
3Y	1,0430	9	25	1,1720	1,4225	1,6645
4Y	1,1040	9	24	1,2320	1,4855	1,7130
5Y	1,1670	10	23	1,2980	1,5410	1,7720
7Y	1,2960	9	20	1,4165	1,6355	1,8225
10Y	1,4610	8	17	1,5605	1,7425	1,8880
15Y	1,6480	7	13	1,7130	1,8470	1,9465
20Y	1,7540	6	12	1,7950	1,8935	1,9640
30Y	1,8320	6	10	1,8495	1,9125	1,9605

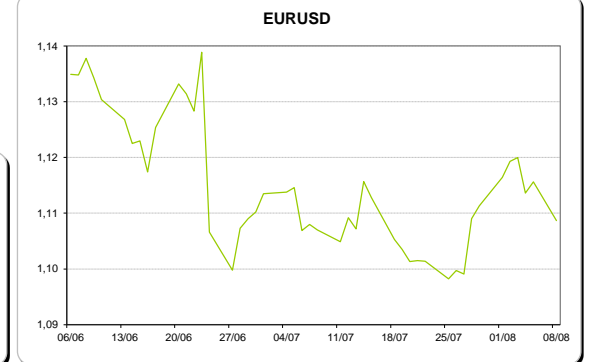
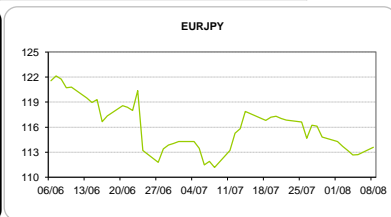
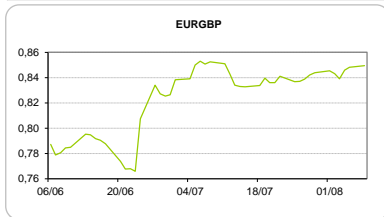


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,33	1,06	-2,05	OT 2Y	0,408	-0,01	-28,90
JETFUEL	384,25	2,50	-40,00	OT 5Y	1,631	-0,04	-23,40
DIESEL	381,75	2,25	-47,25	OT 10Y	2,826	-0,05	-24,90
COBRE	4.796,00	-42,00	-28,00	BUND 10Y	-0,526	-0,28	2,70
ZINCO	2.264,75	10,75	156,00	SCHATZ 2Y	-0,007	-0,92	4,80
OURO	1.336,14	0,59	-30,24	T-NOTE 10Y	2,377	0,60	15,30
TRIGO	412,50	-3,50	-22,50	T-NOTE 2Y	1,243	-0,37	12,70
LICENÇA C02	4,95	0,22	0,40	GILT 10Y	0,696	-5,42	-18,30



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1087	-0,62%	0,15%	1,1131	1,1179	1,1277
EUR/GBP	0,84955	-0,17%	0,34%	0,8514	0,8532	0,8568
EUR/JPY	113,59	-0,76%	-2,13%	113,59	113,59	113,59
EUR/CHF	1,0897	-0,22%	-0,29%	1,0883	1,0870	1,0843
EUR/BRL	3,5278	-0,48%	3,35%	3,6432	3,7608	3,9646
EUR/PLN	4,2713	0,15%	3,33%	4,2956	4,3192	4,3626



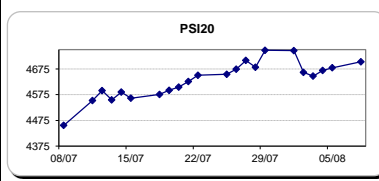
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1087	0,8496	113,59	1,0897	9,5113	7,4366	1,4583	1,44705	3,5278	9,3912
USD	0,9029	-	0,767	102,52	0,9835	8,5896	6,7144	1,3173	1,3055	3,1837	8,4881

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,497	1,42	-26,69
BANCO BPI	1,116	0,36	2,29
BCP	0,019	3,89	-61,74
MONTEPIO	0,475	0,21	-27,48
CORT. AMORIM	7,855	-1,19	32,06
CTT	6,822	-0,55	-22,95
EDP	3,083	0,85	-7,17
EDP R	7,045	0,03	-2,83
GALP	12,760	0,59	19,03
J MARTINS	14,835	-0,54	23,68
MOTA ENGIL	1,803	1,29	-6,34
NOS	5,855	-0,46	-19,20
PHAROL	0,170	0,59	-21,32
NAVIGATOR	2,902	1,65	-16,87
REN	2,699	0,00	-2,98
SEMAPA	11,235	0,18	-11,50
SONAE CAP.	0,600	0,67	17,65
SONAE SGPS	0,678	3,67	-35,31
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
BCP	3,89
SONAE SGPS	3,67
NAVIGATOR	1,65
ALTRI	1,42
MOTA ENGIL	1,29
NOS	-0,46
J MARTINS	-0,54
CTT	-0,55
CORT. AMORIM	-1,19



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.702,94	0,49%	-11,49%	5.640,63	4.175,28
CAC40	4.415,46	0,11%	-4,78%	5.197,65	3.892,46
ESTX 50 PR	2.982,92	0,31%	-8,71%	3.678,20	2.672,73
XTRA DAX	10.432,36	0,63%	-2,89%	11.618,30	8.699,29
S&P 500	2.181,88	-0,05%	6,75%	2.185,44	1.810,10
IBEX 35	8.562,50	0,27%	-10,29%	11.330,00	7.579,80
NIKKEI 225	16.650,57	2,44%	-12,52%	20.946,93	14.864,01

