

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

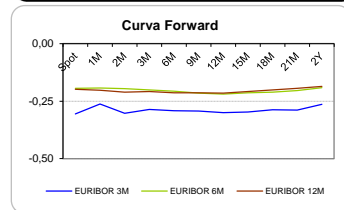
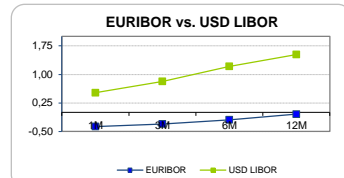
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

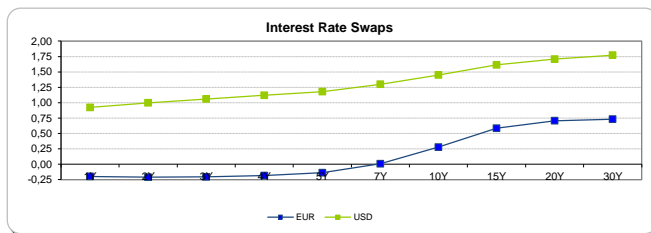
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,5211	1	4	0,2766	-0,8064
3M	-0,2990	0	0	3M	0,8171	1	12	0,3875	-0,7386
6M	-0,1900	0	0	6M	1,2146	0	21	0,5163	-0,6554
12M	-0,0460	0	0	12M	1,5232	1	19	0,7343	-0,4862

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1980	0	0	-0,2180	-0,1114	0,2433
2Y	-0,2110	0	2	-0,2020	-0,0360	0,3667
3Y	-0,2050	-1	2	-0,1711	0,0574	0,4909
4Y	-0,1830	-1	2	-0,1187	0,1662	0,5957
5Y	-0,1380	-1	1	-0,0464	0,2794	0,6783
7Y	0,0090	-2	-2	0,1417	0,4788	0,8273
10Y	0,2770	-3	-4	0,4066	0,6812	0,9464
15Y	0,5840	-3	-6	0,6567	0,8301	0,9953
20Y	0,7060	-3	-6	0,7517	0,8634	0,9624
30Y	0,7320	-3	-7	0,7559	0,8224	0,8780

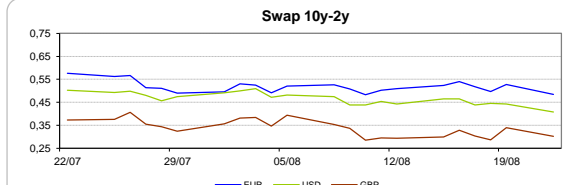
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9230	2	11	1,0591	1,2625	1,4865
2Y	0,9990	3	10	1,1088	1,3165	1,5350
3Y	1,0600	3	9	1,1589	1,3776	1,5760
4Y	1,1200	3	9	1,2107	1,4135	1,6120
5Y	1,1800	3	8	1,2671	1,4625	1,6660
7Y	1,3000	3	6	1,3717	1,5455	1,7065
10Y	1,4510	3	3	1,4978	1,6365	1,7615
15Y	1,6150	2	-1	1,6110	1,7300	1,8145
20Y	1,7080	2	-4	1,6805	1,7635	1,8240
30Y	1,7730	2	-6	1,7435	1,7800	1,8444

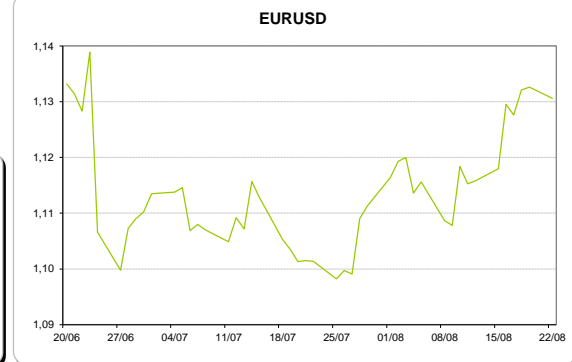
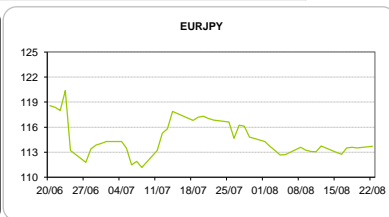
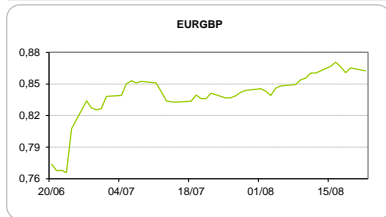


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,36	-1,52	3,27	OT 2Y	0,601	-0,02	-10,20
JETFUEL	443,50	-0,75	21,75	OT 5Y	1,888	0,02	-4,50
DIESEL	443,00	-0,75	27,75	OT 10Y	3,028	0,02	-2,50
COBRE	4.808,00	-11,00	-186,00	BUND 10Y	-0,558	-4,77	-10,50
ZINCO	2.282,25	-9,25	41,25	SCHATZ 2Y	-0,002	-0,92	0,30
OURO	1.339,58	-1,68	17,13	T-NOTE 10Y	2,359	-2,99	-0,30
TRIGO	435,25	-9,50	-15,00	T-NOTE 2Y	1,262	-0,75	3,00
LICENÇA C02	4,89	0,12	0,32	GILT 10Y	0,652	-4,86	-27,60



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1306	-0,18%	2,65%	1,1350	1,1399	1,1496
EUR/GBP	0,8624	0,34%	-2,47%	0,8642	0,8661	0,8698
EUR/JPY	113,73	-0,18%	2,75%	113,73	113,73	113,73
EUR/CHF	1,0887	-0,19%	-0,43%	1,0871	1,0856	1,0829
EUR/BRL	3,6456	-0,44%	-1,91%	3,7649	3,8877	4,0954
EUR/PLN	4,3083	0,00%	1,32%	4,3329	4,3548	4,3967



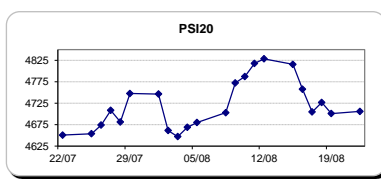
FIXINGS CONTRA USD e EUR									
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD
EUR	-	1,1306	0,8624	113,73	1,0887	9,4861	7,4426	1,4650	1,48355
USD	0,8828	-	0,7607	100,3	0,9614	8,3665	6,5700	1,2916	1,3096

	BRL	NOK
EUR	3,6456	9,3093
USD	3,2142	8,2189

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,600	1,21	-24,53
BANCO BPI	1,121	0,90	2,75
BCP	0,018	0,00	-63,99
MONTEPIO	0,474	0,00	-27,63
CORT. AMORIM	8,270	0,78	39,04
CTT	6,905	-0,42	-22,01
EDP	3,000	0,33	-9,67
EDP R	6,965	0,14	-3,93
GALP	13,165	-1,57	22,81
J MARTINS	14,780	0,78	23,22
MOTA ENGIL	1,707	-1,16	-11,32
NOS	5,778	0,24	-20,26
PHAROL	0,180	2,27	-16,69
NAVIGATOR	2,970	0,34	-14,92
REN	2,656	0,00	-4,53
SEMAPA	11,780	-1,22	-7,21
SONAE CAP.	0,633	0,64	24,12
SONAE SGPS	0,723	3,43	-31,01

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	3,43
PHAROL	2,27
ALTRI	1,21
BANCO BPI	0,90
J MARTINS	0,78
CTT	-0,42
MOTA ENGIL	-1,16
SEMAPA	-1,22
GALP	-1,57



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.705,80	0,10%	-11,43%	5.625,06	4.175,28
CAC40	4.389,94	-0,24%	-5,33%	5.011,65	3.892,46
ESTX 50 PR	2.960,37	-0,26%	-9,40%	3.524,04	2.672,73
XTRA DAX	10.494,35	-0,47%	-2,31%	11.430,87	8.699,29
S&P 500	2.179,63	-0,19%	6,64%	2.193,81	1.810,10
IBEX 35	8.468,00	0,21%	-11,28%	10.631,60	7.579,80
NIKKEI 225	16.598,19	0,32%	-12,80%	20.012,40	14.864,01

