

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

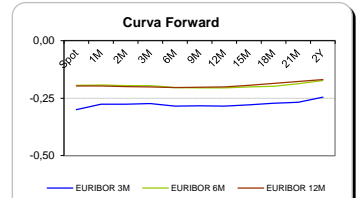
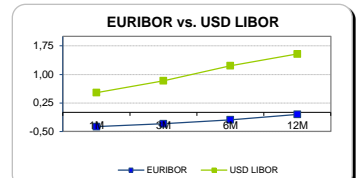
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

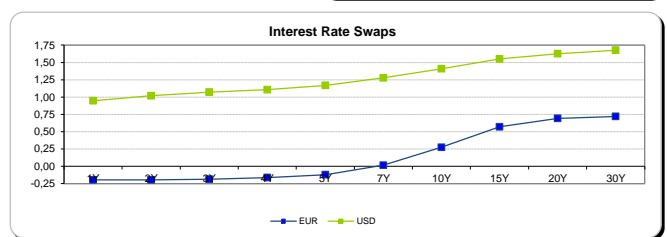
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5244	0	3	0,2756	-0,8088
3M	-0,2970	0	0	3M	0,8334	0	9	0,3897	-0,7386
6M	-0,1930	0	-1	6M	1,2315	1	16	0,5219	-0,6556
12M	-0,0500	0	0	12M	1,5366	1	14	0,7381	-0,4920

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1967	0	0	-0,2013	-0,0845	0,2484
2Y	-0,1970	0	1	-0,1850	-0,0099	0,3540
3Y	-0,1850	0	2	-0,1518	0,0695	0,4792
4Y	-0,1620	0	2	-0,0979	0,1728	0,5873
5Y	-0,1200	0	0	-0,0288	0,2837	0,6809
7Y	0,0160	0	-3	0,1484	0,4784	0,8240
10Y	0,2740	0	-6	0,4128	0,6844	0,9439
15Y	0,5710	0	-8	0,6621	0,8361	1,0003
20Y	0,6920	0	-8	0,7608	0,8733	0,9720
30Y	0,7210	0	-8	0,7700	0,8371	0,8923

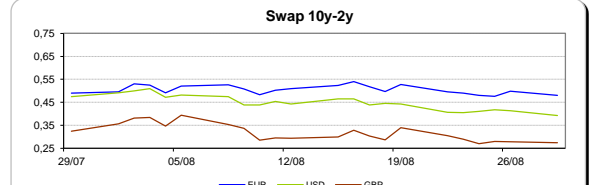
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9460	2	6	1,1255	1,3065	1,5155
2Y	1,0180	2	4	1,1785	1,3475	1,5635
3Y	1,0710	2	2	1,2165	1,4030	1,6010
4Y	1,1070	1	-1	1,2595	1,4540	1,6315
5Y	1,1690	1	-2	1,3095	1,4980	1,6755
7Y	1,2770	0	-4	1,4025	1,5690	1,7065
10Y	1,4090	0	-7	1,5115	1,6425	1,7475
15Y	1,5500	-1	-12	1,6165	1,7140	1,7835
20Y	1,6270	-1	-15	1,6695	1,7375	1,7860
30Y	1,6770	-1	-18	1,6995	1,7510	1,7885

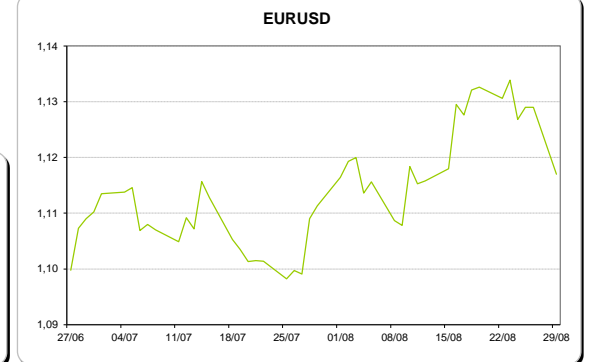
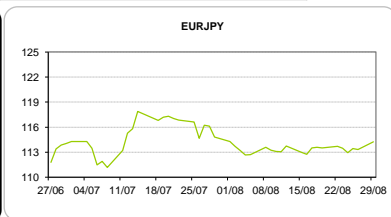
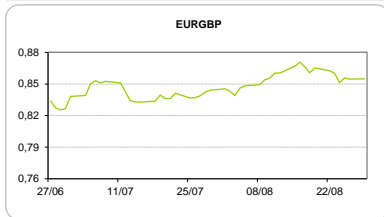


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,20	-0,72	5,67	OT 2Y	0,487	-0,01	-1,20
JETFUEL	444,50	6,25	51,25	OT 5Y	1,861	0,02	10,40
DIESEL	448,00	4,00	51,25	OT 10Y	3,033	-0,01	6,80
COBRE	4.620,50	-11,00	-315,00	BUND 10Y	-0,555	0,78	-1,20
ZINCO	2.312,50	18,00	84,50	SCHATZ 2Y	-0,007	-0,46	-0,70
OURO	1.323,92	2,70	-27,08	T-NOTE 2Y	2,404	-4,05	7,30
TRIGO	396,75	-10,75	-39,00	T-NOTE 10Y	1,326	-2,63	9,00
LICENÇA C02	4,68	-0,02	0,25	GILT 10Y	0,723	0,00	-17,20



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,117	-1,06%	0,51%	1,1214	1,1263	1,1365
EUR/GBP	0,85476	-0,03%	-1,26%	0,8565	0,8584	0,8623
EUR/JPY	114,24	-0,80%	0,52%	114,24	114,24	114,24
EUR/CHF	1,0938	0,13%	-0,96%	1,0923	1,0908	1,0880
EUR/BRL	3,6304	0,79%	-0,02%	3,7455	3,8577	4,0762
EUR/PLN	4,3412	-0,13%	0,36%	4,3655	4,3882	4,4323

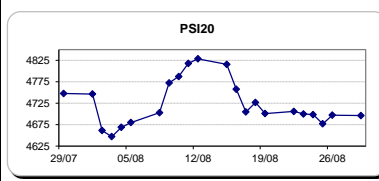


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1170	0,8548	114,24	1,0938	9,4742	7,4447	1,4555	1,47626	3,6304	9,2696
USD	0,8955	-	0,7646	102,17	0,9796	8,4844	6,6664	1,3037	1,3217	3,2509	8,3116

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,550	-0,78	-25,58
BANCO BPI	1,103	-0,27	-1,10
BCP	0,018	-1,10	-63,17
MONTEPIO	0,473	0,00	-27,79
CORT. AMORIM	7,840	-0,13	31,81
CTT	6,566	-0,52	-25,84
EDP	3,007	-0,17	-9,45
EDP R	7,037	-0,45	-2,94
GALP	13,100	-0,30	22,20
J MARTINS	14,620	0,55	21,88
MOTA ENGIL	1,751	1,21	-9,04
NOS	5,955	1,17	-17,82
PHAROL	0,182	-0,55	-15,77
NAVIGATOR	2,970	0,13	-14,92
REN	2,637	0,38	-5,21
SEMAPA	11,695	-0,55	-7,88
SONAE CAP.	0,623	-1,11	22,16
SONAE SGPS	0,714	-0,28	-31,87

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	1,21
NOS	1,17
J MARTINS	0,55
REN	0,38
NAVIGATOR	0,13
PHAROL	-0,55
SEMAPA	-0,55
ALTRI	-0,78
BCP	-1,10
SONAE CAP.	-1,11



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.696,11	-0,03%	-11,61%	5.625,06	4.175,28
CAC40	4.424,25	-0,40%	-4,59%	5.011,65	3.892,46
ESTX 50 PR	2.998,50	-0,39%	-8,23%	3.524,04	2.672,73
XTRA DAX	10.544,44	-0,41%	-1,85%	11.430,87	8.699,29
S&P 500	2.181,72	0,58%	6,74%	2.193,81	1.810,10
IBEX 35	8.616,40	-0,50%	-9,72%	10.631,60	7.579,80
NIKKEI 225	16.737,49	2,30%	-12,06%	20.012,40	14.864,01

