

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

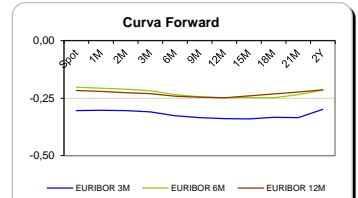
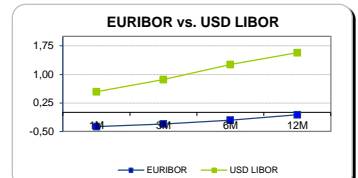
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

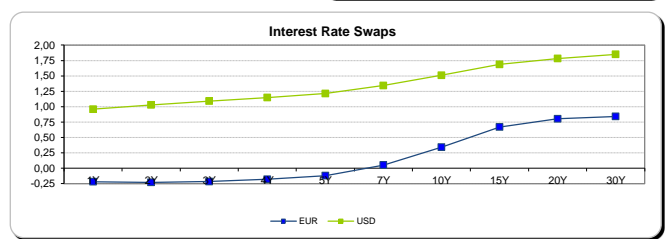
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5463	0	3	0,2649	-0,8074
3M	-0,3010	0	0	3M	0,8633	0	5	0,3759	-0,7458
6M	-0,2010	0	-1	6M	1,2588	0	4	0,5241	-0,6438
12M	-0,0590	0	-1	12M	1,5708	1	5	0,7470	-0,4810

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2170	0	-2	-0,2480	-0,1291	0,2580
2Y	-0,2290	-1	-2	-0,2308	-0,0414	0,3786
3Y	-0,2160	-1	-1	-0,1967	0,0577	0,4973
4Y	-0,1800	-1	0	-0,1359	0,1676	0,6090
5Y	-0,1180	-1	2	-0,0576	0,2802	0,6980
7Y	0,0510	-1	4	0,1339	0,4868	0,8510
10Y	0,3430	-2	7	0,4111	0,7002	0,9786
15Y	0,6700	-2	9	0,6758	0,8596	1,0341
20Y	0,8020	-3	10	0,7787	0,8993	1,0060
30Y	0,8430	-3	11	0,7944	0,8653	0,9239

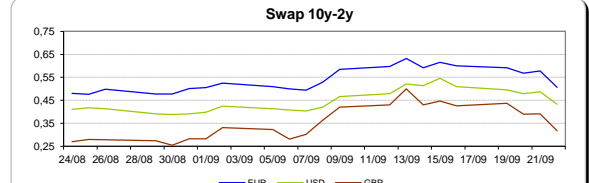
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9590	1	4	1,0884	1,2725	1,5350
2Y	1,0290	0	3	1,1368	1,3330	1,5895
3Y	1,0910	0	3	1,1740	1,3990	1,6365
4Y	1,1500	-1	3	1,2285	1,4600	1,6810
5Y	1,2130	-2	3	1,2890	1,5150	1,7420
7Y	1,3440	-2	4	1,4005	1,6055	1,7865
10Y	1,5090	-2	6	1,5385	1,7095	1,8470
15Y	1,6860	-3	7	1,6810	1,8050	1,8975
20Y	1,7820	-4	7	1,7520	1,8415	1,9085
30Y	1,8490	-4	8	1,8000	1,8615	1,9070

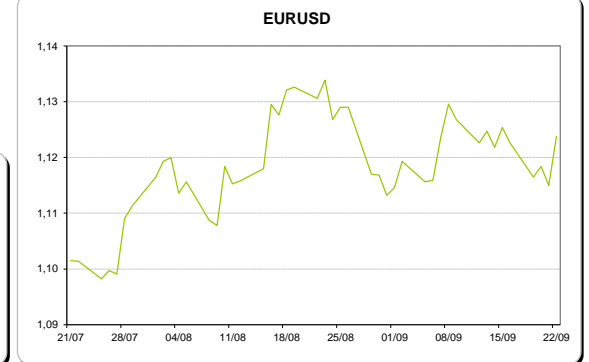
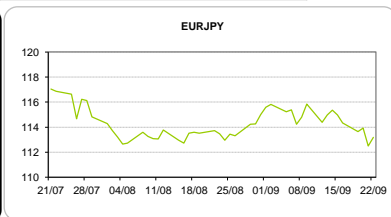


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,62	0,79	-1,94	OT 2Y	0,510	0,02	-0,10
JETFUEL	419,50	5,25	-24,00	OT 5Y	2,087	-0,01	23,10
DIESEL	423,25	5,75	-19,75	OT 10Y	3,370	-0,04	35,90
COBRE	4.767,00	-30,00	-35,00	BUND 10Y	-0,389	-10,46	-2,30
ZINCO	2.265,25	-27,50	-19,25	SCHATZ 2Y	-0,046	-1,83	-5,50
OURO	1.343,49	9,87	4,40	T-NOTE 10Y	2,475	-4,53	1,70
TRIGO	407,75	0,00	-27,50	T-NOTE 2Y	1,330	-3,38	2,30
LICENÇA C02	4,41	0,20	-0,49	GILT 10Y	0,793	-9,79	6,00



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1238	0,79%	-0,60%	1,1281	1,1328	1,1427
EUR/GBP	0,85925	-0,27%	0,37%	0,8612	0,8629	0,8667
EUR/JPY	113,19	-0,62%	0,48%	113,19	113,19	113,19
EUR/CHF	1,0866	0,29%	0,26%	1,0853	1,0837	1,0809
EUR/BRL	3,6067	-0,55%	0,45%	3,7166	3,8256	4,0297
EUR/PLN	4,2788	0,26%	0,73%	4,3023	4,3251	4,3709



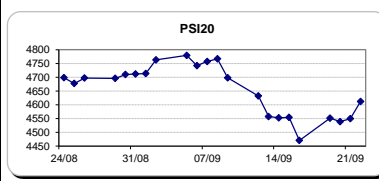
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1238	0,8593	113,19	1,0866	9,5798	7,4550	1,4643	1,46867	3,6067	9,0999
USD	0,8894	-	0,7634	100,79	0,9671	8,5273	6,6312	1,3025	1,3072	3,1986	8,0968

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,210	1,36	-32,70
BANCO BPI	1,130	3,57	3,57
BCP	0,015	-1,28	-68,49
MONTEPIO	0,456	-0,44	-30,38
CORT. AMORIM	8,499	0,95	42,89
CTT	6,162	-0,31	-30,40
EDP	2,990	2,57	-9,97
EDP R	7,251	1,70	0,01
GALP	11,850	-0,04	10,54
J MARTINS	15,470	2,93	28,97
MOTA ENGIL	1,620	3,51	-15,84
NOS	6,161	1,00	-14,97
PHAROL	0,242	-1,63	12,00
NAVIGATOR	2,679	0,64	-23,26
REN	2,566	1,18	-7,76
SEMAPA	11,535	2,53	-9,14
SONAE CAP.	0,673	-0,15	31,96
SONAE SGPS	0,676	2,11	-35,50

Maiores ganhos/perdas	
Título	Variação %
BANCO BPI	3,57
MOTA ENGIL	3,51
J MARTINS	2,93
EDP	2,57
SEMAPA	2,53
SONAE CAP.	-0,15
CTT	-0,31
MONTEPIO	-0,44
BCP	-1,28
PHAROL	-1,63



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.611,69	1,36%	-13,20%	5.625,06	4.175,28
CAC40	4.509,82	2,27%	-2,74%	5.011,65	3.892,46
ESTX 50 PR	3.051,69	2,33%	-6,61%	3.524,04	2.672,73
XTRA DAX	10.674,18	2,28%	-0,64%	11.430,87	8.699,29
S&P 500	2.174,83	0,54%	6,40%	2.193,81	1.810,10
IBEX 35	8.934,90	2,01%	-6,38%	10.631,60	7.579,80
NIKKEI 225	16.807,62	1,91%	-11,70%	20.012,40	14.864,01

