

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

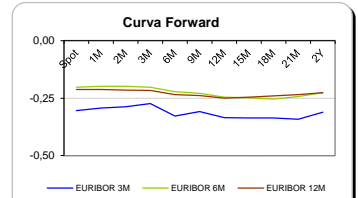
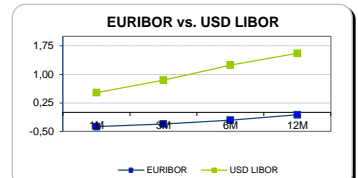
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

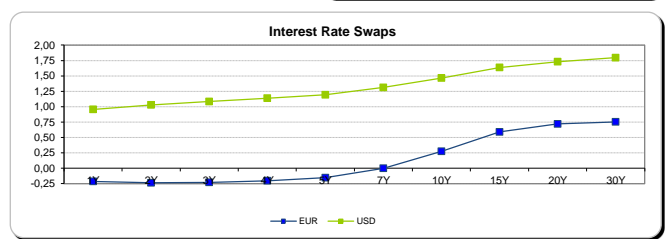
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5244	0	0	0,2663	-0,8100
3M	-0,3010	0	0	3M	0,8529	0	2	0,3759	-0,7464
6M	-0,2010	0	-1	6M	1,2444	0	1	0,5263	-0,6464
12M	-0,0600	0	-1	12M	1,5552	0	2	0,7492	-0,4838

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2120	1	-2	-0,2515	-0,1372	0,2290
2Y	-0,2360	0	-4	-0,2380	-0,0531	0,3565
3Y	-0,2280	0	-4	-0,2046	0,0417	0,4750
4Y	-0,2020	0	-4	-0,1457	0,1512	0,5887
5Y	-0,1520	0	-3	-0,0704	0,2629	0,6733
7Y	0,0000	0	-2	0,1194	0,4691	0,8301
10Y	0,2750	-1	0	0,3945	0,6816	0,9573
15Y	0,5910	-1	2	0,6581	0,8402	1,0128
20Y	0,7190	-1	3	0,7603	0,8794	0,9845
30Y	0,7550	-1	3	0,7753	0,8457	0,9039

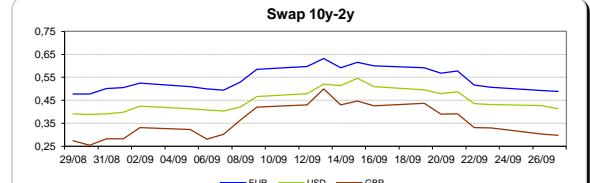
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9570	1	3	1,0552	1,2340	1,4820
2Y	1,0280	0	4	1,0855	1,2930	1,5325
3Y	1,0840	0	4	1,1370	1,3555	1,5760
4Y	1,1380	0	5	1,1910	1,4120	1,6270
5Y	1,1930	0	5	1,2480	1,4660	1,6860
7Y	1,3120	0	6	1,3560	1,5575	1,7335
10Y	1,4650	0	8	1,4925	1,6595	1,7940
15Y	1,6380	0	11	1,6335	1,7470	1,8415
20Y	1,7300	0	12	1,7045	1,7915	1,8525
30Y	1,7970	1	13	1,7515	1,7995	1,8520

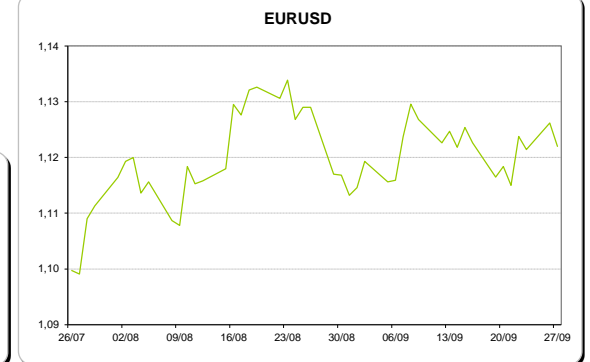
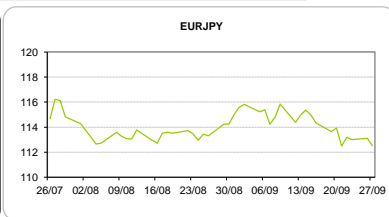
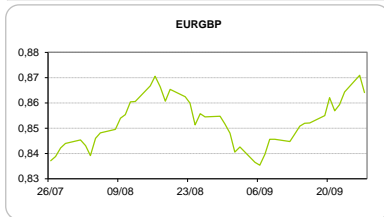


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,76	-1,59	-4,39	OT 2Y	0,450	-0,01	-4,30
JETFUEL	429,00	4,00	-15,50	OT 5Y	1,993	-0,03	14,90
DIESEL	432,00	1,25	-16,00	OT 10Y	3,409	0,03	36,50
COBRE	4.844,50	-14,00	226,00	BUND 10Y	-0,440	-3,53	-7,30
ZINCO	2.282,25	12,25	-33,00	SCHATZ 2Y	-0,076	-2,52	-8,50
OURO	1.326,59	-11,37	5,37	T-NOTE 2Y	2,434	-1,65	-10,40
TRIGO	400,75	4,75	-6,75	T-NOTE 10Y	1,288	-0,75	-11,30
LICENÇA C02	4,45	-0,17	-0,25	GILT 10Y	0,754	-4,11	3,10



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,122	-0,37%	0,45%	1,1265	1,1312	1,1411
EUR/GBP	0,86413	0,78%	-1,08%	0,8660	0,8679	0,8717
EUR/JPY	112,52	0,52%	1,53%	112,52	112,52	112,52
EUR/CHF	1,0892	0,15%	0,50%	1,0879	1,0862	1,0833
EUR/BRL	3,629	0,57%	-0,37%	3,7368	3,8474	4,0544
EUR/PLN	4,2839	0,38%	1,41%	4,3080	4,3311	4,3768

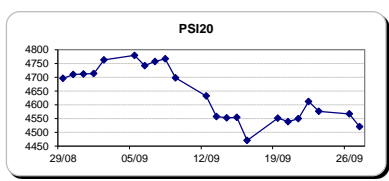


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1220	0,8641	112,52	1,0892	9,6426	7,4518	1,4835	1,46349	3,6290	9,1314
USD	0,8931	-	0,7699	100,33	0,9720	8,6296	6,6549	1,3253	1,3058	3,2415	8,1525

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,103	-1,68	-34,95
BANCO BPI	1,130	0,00	3,57
BCP	0,015	-2,60	-69,31
MONTEPIO	0,453	0,00	-30,84
CORT. AMORIM	8,700	0,46	46,27
CTT	5,975	-1,48	-32,52
EDP	2,928	-0,34	-11,83
EDP R	7,095	-0,45	-2,14
GALP	11,450	-2,35	6,81
J MARTINS	15,340	0,07	27,89
MOTA ENGIL	1,580	-3,60	-17,92
NOS	6,015	-1,60	-16,99
PHAROL	0,244	1,67	12,93
NAVIGATOR	2,612	-1,36	-25,17
REN	2,559	0,39	-8,02
SEMAPA	11,270	-0,92	-11,22
SONAE CAP.	0,670	-0,74	31,37
SONAE SGPS	0,663	-2,64	-36,74

Maiores ganhos/perdas	
Título	Variação %
PHAROL	1,67
CORT. AMORIM	0,46
REN	0,39
J MARTINS	0,07
ALTRI	-1,68
GALP	-2,35
BCP	-2,60
SONAE SGPS	-2,64
MOTA ENGIL	-3,60



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.520,61	-1,01%	-14,92%	5.625,06	4.175,28
CAC40	4.398,68	-0,21%	-5,14%	5.011,65	3.892,46
ESTX 50 PR	2.970,84	-0,17%	-9,08%	3.524,04	2.672,73
XTRA DAX	10.361,48	-0,31%	-3,55%	11.430,87	8.699,29
S&P 500	2.154,12	0,37%	5,39%	2.193,81	1.810,10
IBEX 35	8.688,20	-0,27%	-8,97%	10.631,60	7.579,80
NIKKEI 225	16.683,93	0,84%	-12,35%	20.012,40	14.864,01

