

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

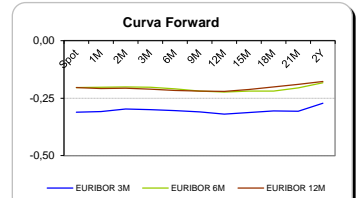
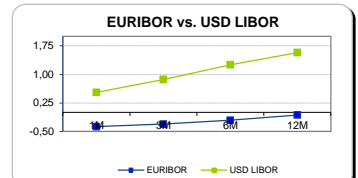
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

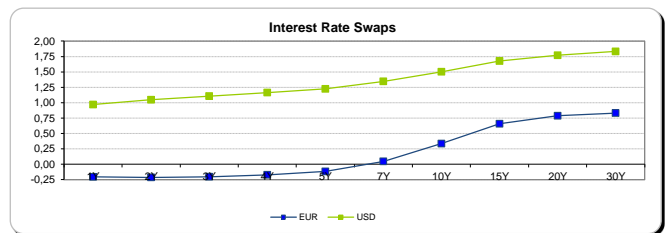
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5257	0	1	0,2641	-0,7958
3M	-0,3040	0	0	3M	0,8679	0	3	0,3849	-0,7354
6M	-0,2020	0	-1	6M	1,2558	0	1	0,5354	-0,6458
12M	-0,0640	0	-1	12M	1,5727	1	1	0,7593	-0,4826

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2047	1	2	-0,2213	-0,0566	0,3572
2Y	-0,2130	0	0	-0,1994	0,0348	0,4839
3Y	-0,2020	1	0	-0,1516	0,1417	0,6098
4Y	-0,1710	2	0	-0,0822	0,2580	0,7240
5Y	-0,1160	2	1	0,0052	0,3777	0,8133
7Y	0,0470	3	2	0,2121	0,5921	0,9841
10Y	0,3350	4	4	0,5033	0,8141	1,1064
15Y	0,6570	5	5	0,7808	0,9782	1,1609
20Y	0,7880	5	5	0,8874	1,0188	1,1318
30Y	0,8310	5	6	0,9096	0,9897	1,0545

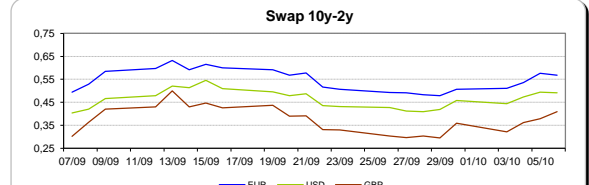
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9690	1	1	1,1552	1,3880	1,6660
2Y	1,0470	2	0	1,1965	1,4540	1,7190
3Y	1,1070	2	-1	1,2640	1,5230	1,7670
4Y	1,1650	2	-1	1,3270	1,5840	1,8130
5Y	1,2240	2	-1	1,3930	1,6400	1,8740
7Y	1,3450	2	0	1,5110	1,7350	1,9190
10Y	1,5020	3	2	1,6540	1,8375	1,9780
15Y	1,6760	4	5	1,8020	1,9330	2,0265
20Y	1,7690	4	7	1,8725	1,9680	2,0355
30Y	1,8320	4	8	1,9170	1,9785	2,0230

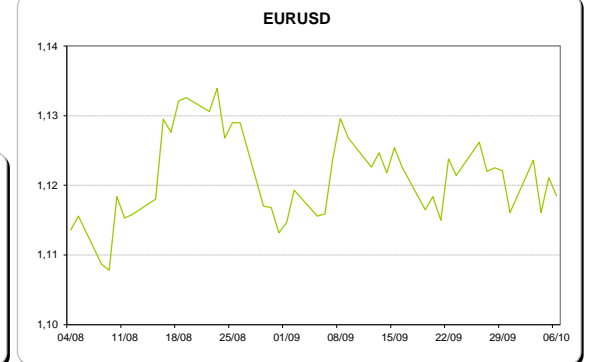
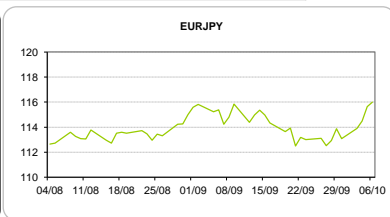
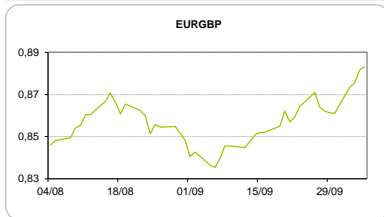


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,47	0,61	4,82	OT 2Y	0,385	-0,02	-8,80
JETFUEL	465,75	9,50	54,50	OT 5Y	2,026	0,03	22,20
DIESEL	472,25	9,00	52,50	OT 10Y	3,513	0,06	52,00
COBRE	4.797,00	-5,50	173,50	BUND 10Y	-0,327	-1,38	6,50
ZINCO	2.334,00	-38,75	-25,25	SCHATZ 2Y	-0,048	0,23	-0,70
OURO	1.256,60	-10,20	-93,41	T-NOTE 10Y	2,559	0,30	11,30
TRIGO	396,75	-8,25	-1,75	T-NOTE 2Y	1,390	-0,38	9,00
LICENÇA C02	5,86	0,38	1,73	GILT 10Y	0,950	4,62	19,40



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1185	-0,23%	0,23%	1,1231	1,1276	1,1375
EUR/GBP	0,88323	-0,19%	5,42%	0,8853	0,8872	0,8912
EUR/JPY	116	-0,30%	-0,53%	116,00	116,00	116,00
EUR/CHF	1,0934	-0,14%	-0,19%	1,0921	1,0905	1,0876
EUR/BRL	3,6016	0,20%	-0,09%	3,7176	3,8297	4,0354
EUR/PLN	4,2845	0,39%	1,16%	4,3086	4,3319	4,3772

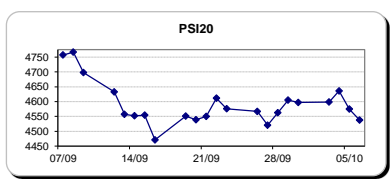


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1185	0,8832	116,00	1,0934	9,6254	7,4409	1,4743	1,47226	3,6016	8,9769
USD	0,8955	-	0,7908	103,96	0,9801	8,6266	6,6634	1,3237	1,3214	3,2322	8,0557

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,080	-1,60	-35,43
BANCO BPI	1,128	0,00	3,39
BCP	0,016	0,65	-68,29
MONTEPIO	0,450	0,00	-31,30
CORT. AMORIM	8,940	0,90	50,30
CTT	5,745	-2,11	-35,11
EDP	2,776	-1,56	-16,41
EDP R	6,755	-1,39	-6,83
GALP	12,330	-0,40	15,02
J MARTINS	15,695	-0,10	30,85
MOTA ENGIL	1,689	-0,94	-12,26
NOS	6,000	-1,46	-17,20
PHAROL	0,250	-1,96	15,70
NAVIGATOR	2,624	-0,11	-24,83
REN	2,516	-0,55	-9,56
SEMAPA	11,710	-1,39	-7,76
SONAE CAP.	0,681	-0,29	33,53
SONAE SGPS	0,694	-0,86	-33,78

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	0,90
BCP	0,65
NOS	-1,46
EDP	-1,56
ALTRI	-1,60
PHAROL	-1,96
CTT	-2,11



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.537,63	-0,82%	-14,60%	5.625,06	4.175,28
CAC40	4.480,10	-0,22%	-3,38%	5.011,65	3.892,46
ESTX 50 PR	3.021,58	-0,16%	-7,53%	3.524,04	2.672,73
XTRA DAX	10.568,80	-0,16%	-1,62%	11.430,87	8.699,29
S&P 500	2.157,18	-0,12%	5,54%	2.193,81	1.810,10
IBEX 35	8.757,40	-0,24%	-8,24%	10.631,60	7.579,80
NIKKEI 225	16.899,10	0,47%	-11,21%	20.012,40	14.864,01

