

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

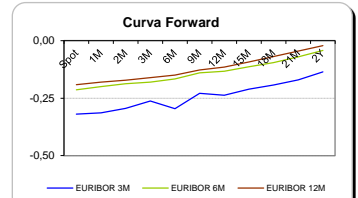
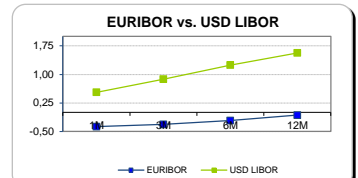
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

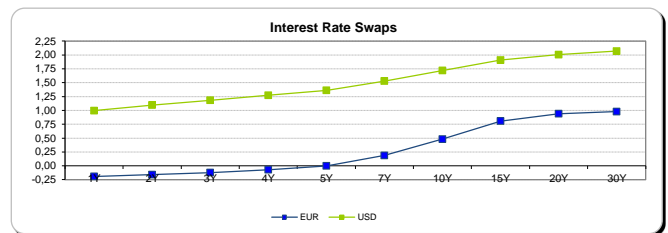
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,5320	0	0	0,2656	-0,7944
3M	-0,3130	0	-1	3M	0,8757	-1	2	0,3994	-0,7312
6M	-0,2130	0	-1	6M	1,2482	-1	1	0,5582	-0,6440
12M	-0,0710	0	-1	12M	1,5651	-1	1	0,8003	-0,4900

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1910	0	2	-0,1177	0,1218	0,5760
2Y	-0,1610	-1	6	-0,0695	0,2235	0,7144
3Y	-0,1210	-1	10	-0,0046	0,3400	0,8368
4Y	-0,0690	-2	13	0,0776	0,4670	0,9488
5Y	0,0000	-3	16	0,1762	0,5885	1,0343
7Y	0,1860	-4	20	0,3992	0,8012	1,1795
10Y	0,4820	-5	23	0,6918	1,0096	1,2964
15Y	0,8090	-5	25	0,9567	1,1591	1,3378
20Y	0,9390	-6	25	1,0556	1,1913	1,3020
30Y	0,9780	-6	25	1,0694	1,1534	1,2175

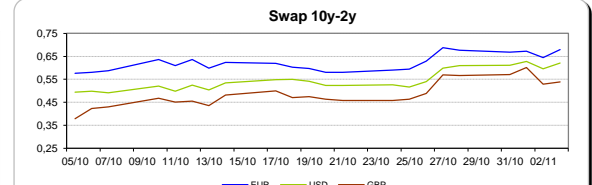
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9950	1	6	1,1223	1,4666	1,8506
2Y	1,0960	1	10	1,2018	1,5585	1,9256
3Y	1,1840	2	13	1,2892	1,6544	1,9555
4Y	1,2730	2	17	1,3778	1,7385	2,0336
5Y	1,3610	3	20	1,4694	1,8094	2,0660
7Y	1,5280	3	25	1,6289	1,9197	2,1438
10Y	1,7210	4	29	1,8012	2,0322	2,1770
15Y	1,9080	3	30	1,9666	2,1100	2,2120
20Y	2,0060	3	31	2,0501	2,1742	2,2215
30Y	2,0700	2	30	2,0820	2,1545	2,2190

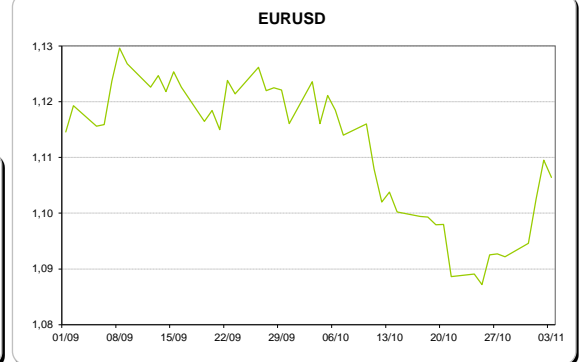
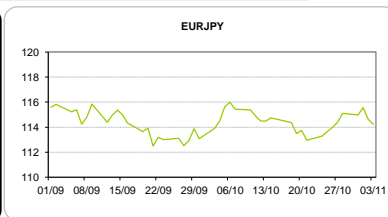
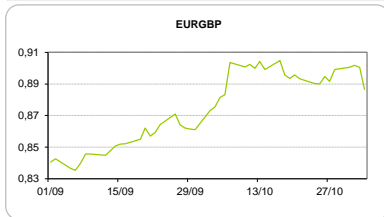


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,11	-0,75	-5,35	OT 2Y	0,332	0,00	-8,40
JETFUEL	429,75	-12,75	-16,75	OT 5Y	1,837	-0,01	-11,50
DIESEL	430,25	-14,50	-22,75	OT 10Y	3,252	0,01	-13,40
COBRE	4.905,50	0,00	55,00	BUND 10Y	-0,163	2,88	22,80
ZINCO	2.415,00	-41,25	39,75	SCHATZ 2Y	0,002	0,46	6,80
OURO	1.299,49	2,57	-13,32	T-NOTE 10Y	2,573	-0,15	4,40
TRIGO	410,75	-7,00	15,25	T-NOTE 2Y	1,337	-1,50	-3,40
LICENÇA C02	6,50	0,26	1,19	GILT 10Y	1,257	1,87	40,90



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1064	-0,28%	-1,53%	1,1111	1,1156	1,1252
EUR/GBP	0,88658	1,58%	-1,51%	0,8885	0,8905	0,8950
EUR/JPY	114,25	0,32%	-0,31%	114,25	114,25	114,25
EUR/CHF	1,0815	-0,13%	0,93%	1,0801	1,0786	1,0758
EUR/BRL	3,5988	-0,76%	-0,03%	3,7171	3,8197	4,0242
EUR/PLN	4,3229	0,05%	-0,63%	4,3492	4,3736	4,4200

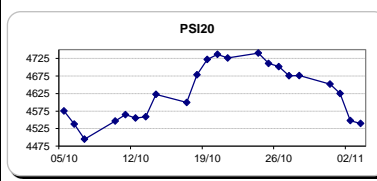


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1064	0,8866	114,25	1,0815	9,9530	7,4402	1,4866	1,44562	3,5988	9,0803
USD	0,9024	-	0,8035	103,08	0,9745	8,9409	6,7144	1,3386	1,3028	3,2276	8,1768

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,090	-0,35	-35,22
BANCO BPI	1,128	0,09	3,39
BCP	1,197	-0,59	-67,35
MONTEPIO	0,437	0,00	-33,28
CORT. AMORIM	8,645	-1,58	45,34
CTT	6,063	-0,31	-31,52
EDP	2,909	0,55	-12,41
EDP R	6,481	-1,29	-10,61
GALP	12,020	0,25	12,13
J MARTINS	15,725	0,10	31,10
MOTA ENGIL	1,702	-1,96	-11,58
NOS	5,858	-0,88	-19,16
PHAROL	0,247	0,41	14,32
NAVIGATOR	2,582	-0,27	-26,03
REN	2,606	0,12	-6,33
SEMAPA	11,415	-0,04	-10,08
SONAE CAP.	0,698	-0,57	36,86
SONAE SGPS	0,706	1,00	-32,63

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	1,00
EDP	0,55
PHAROL	0,41
GALP	0,25
REN	0,12
BCP	-0,59
NOS	-0,88
EDP R	-1,29
CORT. AMORIM	-1,58
MOTA ENGIL	-1,96



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.539,68	-0,18%	-14,56%	5.625,06	4.175,28
CAC40	4.411,68	-0,07%	-4,86%	5.011,65	3.892,46
ESTX 50 PR	2.973,49	-0,22%	-9,00%	3.524,04	2.672,73
XTRA DAX	10.325,88	-0,43%	-3,88%	11.430,87	8.699,29
S&P 500	2.091,73	-0,29%	2,34%	2.193,81	1.810,10
IBEX 35	8.879,90	0,07%	-6,96%	10.631,60	7.579,80
NIKKEI 225	17.134,68	-1,76%	-9,98%	20.012,40	14.864,01

