

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

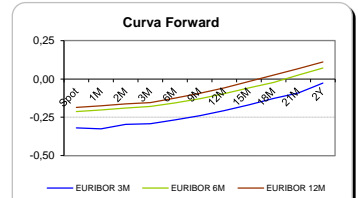
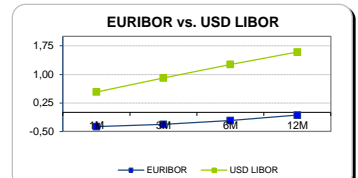
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

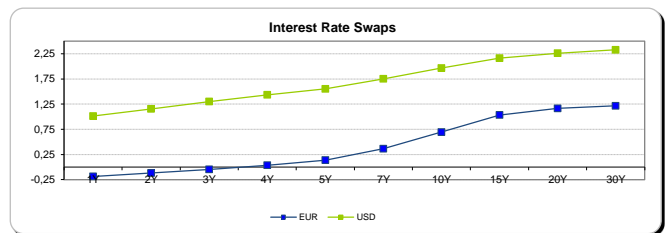
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,5382	0	1	0,2668	-0,7804
3M	-0,3120	0	0	3M	0,9057	0	3	0,4006	-0,7312
6M	-0,2110	0	-1	6M	1,2621	0	0	0,5619	-0,6610
12M	-0,0700	0	0	12M	1,5879	0	0	0,8115	-0,4844

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1850	-1	2	1,3862	2,0258	2,3445
2Y	-0,1180	2	8	0,0263	0,4375	0,9516
3Y	-0,0470	4	13	0,1212	0,5667	1,0728
4Y	0,0370	5	17	0,2303	0,6938	1,1801
5Y	0,1370	6	20	0,3482	0,8157	1,2540
7Y	0,3640	7	25	0,5865	1,0262	1,4037
10Y	0,6950	8	27	0,8856	1,2299	1,5176
15Y	1,0330	8	26	1,1538	1,3750	1,5539
20Y	1,1650	8	25	1,2534	1,4056	1,5186
30Y	1,2150	8	25	1,2729	1,3695	1,4357

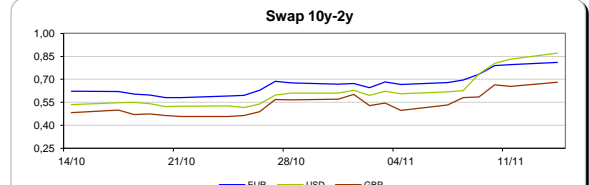
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0130	3	2	1,3862	2,0258	2,3445
2Y	1,1560	6	7	1,5670	2,0865	2,4050
3Y	1,3010	10	15	1,7249	2,1715	2,4470
4Y	1,4350	17	21	1,8419	2,2430	2,4880
5Y	1,5520	14	26	1,9430	2,3010	2,5365
7Y	1,7510	15	33	2,0820	2,3870	2,5630
10Y	1,9650	16	38	2,2350	2,4720	2,6030
15Y	2,1610	17	40	2,3770	2,5405	2,6230
20Y	2,2600	17	41	2,4390	2,5630	2,6165
30Y	2,3270	17	41	2,4755	2,5470	2,6000

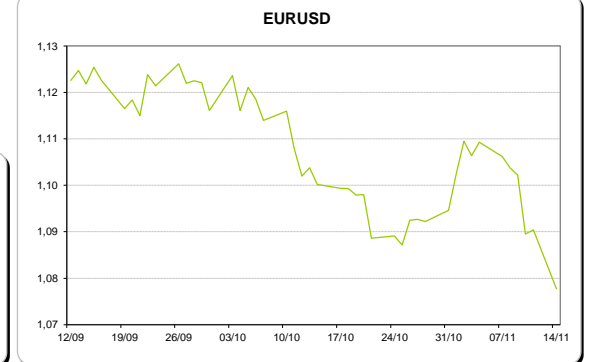
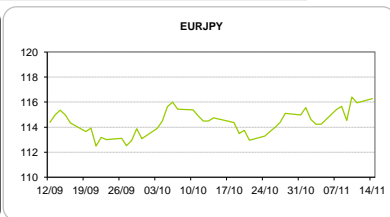


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	43,61	-1,14	-9,03	OT 2Y	0,416	0,07	11,80
JETFUEL	411,75	-12,00	-58,75	OT 5Y	2,029	0,07	15,20
DIESEL	416,00	-11,00	-57,75	OT 10Y	3,541	0,06	17,20
COBRE	5.559,00	-52,00	737,00	BUND 10Y	-0,018	0,23	26,10
ZINCO	2.458,25	-53,00	217,25	SCHATZ 2Y	0,007	-0,92	4,40
OURO	1.219,84	-8,01	-31,59	T-NOTE 10Y	2,896	3,92	33,70
TRIGO	394,50	-8,50	-26,50	T-NOTE 2Y	1,484	3,39	8,30
LICENÇA C02	5,43	-0,24	-0,38	GILT 10Y	1,440	4,37	34,60



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0777	-1,16%	-2,05%	1,0823	1,0868	1,0966
EUR/GBP	0,85985	0,17%	4,56%	0,8617	0,8637	0,8681
EUR/JPY	116,27	-0,27%	-1,30%	116,27	116,27	116,27
EUR/CHF	1,0704	0,18%	1,53%	1,0692	1,0677	1,0650
EUR/BRL	3,6993	-0,22%	-4,92%	3,8205	3,9243	4,1299
EUR/PLN	4,4281	-0,25%	-2,62%	4,4546	4,4790	4,5257

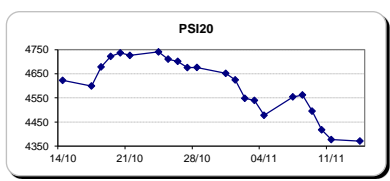


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0777	0,8599	116,27	1,0704	9,8341	7,4438	1,4567	1,42313	3,6993	9,1189
USD	0,9326	-	0,8027	108,39	0,9986	9,1451	6,9422	1,3577	1,3282	3,4624	8,5142

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,165	2,96	-33,65
BANCO BPI	1,129	-0,09	3,48
BCP	1,250	1,17	-65,92
MONTEPIO	0,434	0,23	-33,74
CORT. AMORIM	8,155	-0,55	37,10
CTT	6,191	0,03	-30,08
EDP	2,637	-1,24	-20,60
EDP R	5,904	1,39	-18,57
GALP	11,500	-0,39	7,28
J MARTINS	14,550	-2,22	21,30
MOTA ENGIL	1,756	-0,28	-8,78
NOS	5,674	0,98	-21,69
PHAROL	0,209	-8,33	-3,27
NAVIGATOR	2,654	0,87	-23,97
REN	2,520	-0,24	-9,42
SEMAPA	11,755	-0,30	-7,40
SONAE CAP.	0,692	-0,29	35,69
SONAE SGPS	0,769	3,08	-26,62

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	3,08
ALTRI	2,96
EDP R	1,39
BCP	1,17
NOS	0,98
GALP	-0,39
CORT. AMORIM	-0,55
EDP	-1,24
J MARTINS	-2,22
PHAROL	-8,33



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.370,84	-0,14%	-17,74%	5.434,99	4.175,28
CAC40	4.508,55	0,43%	-2,77%	4.975,71	3.892,46
ESTX 50 PR	3.039,80	0,32%	-6,97%	3.524,04	2.672,73
XTRA DAX	10.693,69	0,24%	-0,46%	11.430,87	8.699,29
S&P 500	2.161,28	-0,15%	5,74%	2.193,81	1.810,10
IBEX 35	8.658,20	0,22%	-9,28%	10.476,60	7.579,80
NIKKEI 225	17.672,62	1,71%	-7,15%	20.012,40	14.864,01

