

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

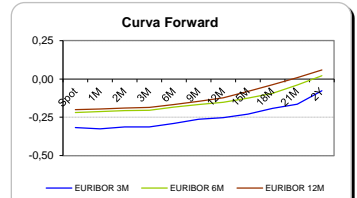
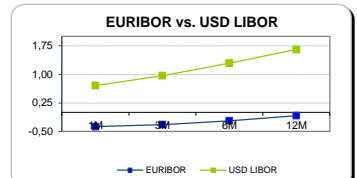
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

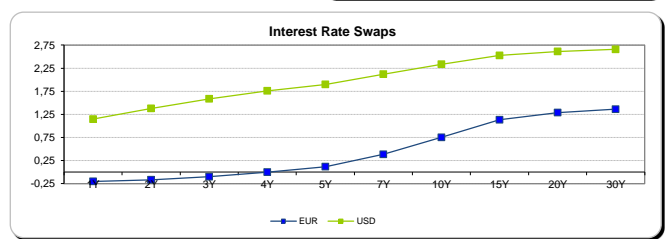
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	0,7073	0	17	0,2624	-0,8208
3M	-0,3160	0	0	3M	0,9704	1	6	0,3756	-0,7374
6M	-0,2170	0	-1	6M	1,2982	0	2	0,5424	-0,6698
12M	-0,0810	0	-1	12M	1,6546	0	4	0,7940	-0,5006

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2003	0	-1	-0,1235	0,3172	0,9486
2Y	-0,1660	-1	-5	-0,0324	0,4746	1,1017
3Y	-0,0990	-2	-6	0,0843	0,6307	1,2387
4Y	-0,0010	-2	-6	0,2204	0,7846	1,3591
5Y	0,1200	-3	-4	0,3637	0,9277	1,4470
7Y	0,3850	-4	-1	0,6490	1,1671	1,5995
10Y	0,7530	-4	4	0,9921	1,3915	1,7212
15Y	1,1340	-4	8	1,2942	1,5563	1,7669
20Y	1,2910	-4	10	1,4124	1,5958	1,7319
30Y	1,3610	-4	12	1,4487	1,5709	1,6566

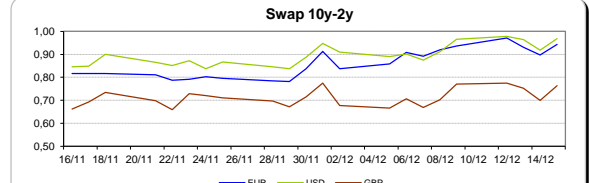
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1470	1	13	1,8257	2,5400	2,7985
2Y	1,3800	1	22	2,0300	2,6155	2,8220
3Y	1,5880	1	29	2,1980	2,6745	2,8490
4Y	1,7600	0	33	2,3180	2,7165	2,8705
5Y	1,9000	-1	35	2,4090	2,7525	2,9095
7Y	2,1220	-2	37	2,5350	2,8045	2,9070
10Y	2,3370	-2	37	2,6490	2,8450	2,9150
15Y	2,5270	-2	37	2,7360	2,8740	2,9120
20Y	2,6130	-2	35	2,7640	2,8600	2,8810
30Y	2,6590	-2	33	2,7495	2,8140	2,8255

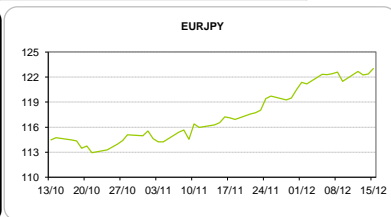
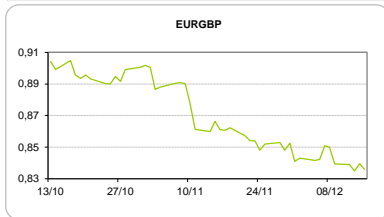


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	53,54	-0,36	5,59	OT 2Y	0,277	0,00	-10,50
JETFUEL	493,50	-3,50	86,25	OT 5Y	2,070	0,01	6,70
DIESEL	493,75	-1,75	86,25	OT 10Y	3,775	0,00	28,10
COBRE	5.746,00	32,00	163,00	BUND 10Y	-0,128	5,55	3,20
ZINCO	2.793,75	104,50	194,00	SCHATZ 2Y	-0,130	-0,91	-16,00
OURO	1.124,33	-18,57	-104,44	T-NOTE 10Y	3,311	7,00	31,10
TRIGO	410,25	-7,75	-8,50	T-NOTE 2Y	1,859	3,80	23,50
LICENÇA C02	4,90	-0,11	-0,84	GILT 10Y	1,547	10,92	10,40



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0419	-2,11%	-3,21%	1,0468	1,0516	1,0629
EUR/GBP	0,83598	0,44%	3,64%	0,8379	0,8400	0,8446
EUR/JPY	123,03	-0,52%	-5,27%	123,03	123,03	123,03
EUR/CHF	1,0722	0,24%	0,18%	1,0708	1,0695	1,0668
EUR/BRL	3,5188	1,15%	4,73%	3,6250	3,7237	3,9221
EUR/PLN	4,4307	0,12%	-0,59%	4,4572	4,4818	4,5300



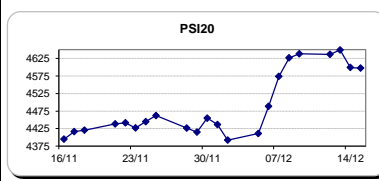
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0419	0,8360	123,03	1,0722	9,7783	7,4338	1,3904	1,41291	3,5188	9,0201
USD	0,9602	-	0,806	118,54	1,0311	9,3917	7,1378	1,3395	1,3605	3,3898	8,6687

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,863	2,20	-19,01
BANCO BPI	1,128	-0,09	3,39
BCP	0,0000	0,28	-70,20
MONTEPIO	0,429	0,23	-34,50
CORT. AMORIM	7,954	0,18	35,08
CTT	6,219	2,71	-29,76
EDP	2,850	-0,18	-14,18
EDP R	5,700	-2,13	-21,38
GALP	14,100	-0,21	31,53
J MARTINS	14,975	0,34	24,84
MOTA ENGIL	1,598	0,50	-16,99
NOS	5,466	-1,14	-24,57
PHAROL	0,196	2,08	-9,29
NAVIGATOR	3,181	0,47	-8,88
REN	2,600	-1,10	-6,54
SEMAPA	12,980	0,43	2,24
SONAE CAP.	0,771	-1,15	51,18
SONAE SGPS	0,843	1,44	-19,56

Maiores ganhos/perdas	
Título	Variação %
CTT	2,71
ALTRI	2,20
PHAROL	2,08
SONAE SGPS	1,44
MOTA ENGIL	0,50
GALP	-0,21
REN	-1,10
NOS	-1,14
SONAE CAP.	-1,15
EDP R	-2,13



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.597,60	-0,04%	-13,47%	5.349,85	4.175,28
CAC40	4.819,23	1,05%	3,93%	4.830,30	3.892,46
ESTX 50 PR	3.249,74	1,18%	-0,54%	3.345,20	2.672,73
XTRA DAX	11.366,40	1,08%	5,80%	11.387,11	8.699,29
S&P 500	2.269,38	0,71%	11,03%	2.277,53	1.810,10
IBEX 35	9.340,80	1,33%	-2,13%	10.000,40	7.579,80
NIKKEI 225	19.273,79	0,10%	1,26%	19.869,08	14.864,01

