

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

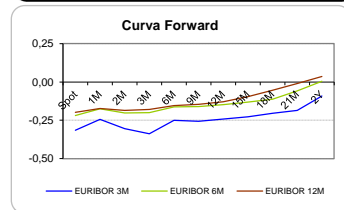
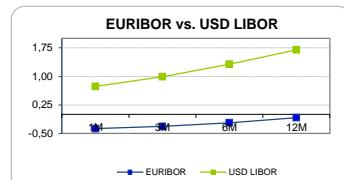
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENDA FIXA**

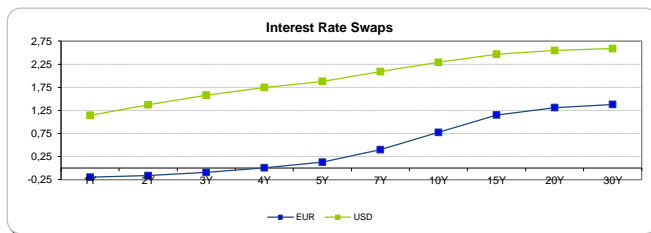
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7362	3	19	0,2605	-0,8268
3M	-0,3140	0	0	3M	0,9932	2	9	0,3731	-0,7358
6M	-0,2160	0	0	6M	1,3227	2	5	0,5446	-0,6682
12M	-0,0810	0	-1	12M	1,6996	5	10	0,7988	-0,5020

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1970	0	-1	-0,1301	0,2895	0,9070
2Y	-0,1630	0	-3	-0,0467	0,4372	1,0414
3Y	-0,0920	1	-4	0,0654	0,5960	1,1780
4Y	0,0080	1	-3	0,1989	0,7402	1,2955
5Y	0,1290	1	-1	0,3374	0,8808	1,3990
7Y	0,3990	1	4	0,6119	1,1156	1,5333
10Y	0,7720	2	8	0,9464	1,3329	1,6506
15Y	1,1520	2	12	1,2385	1,4907	1,6924
20Y	1,3110	2	15	1,3518	1,5285	1,6590
30Y	1,3790	2	17	1,3855	1,5019	1,5828

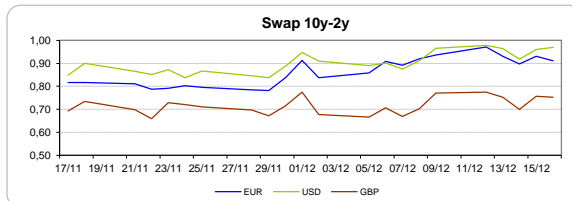
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1450	0	10	1,7815	2,4920	2,7840
2Y	1,3740	-1	14	1,9980	2,5740	2,8175
3Y	1,5810	-1	16	2,1620	2,6420	2,8440
4Y	1,7450	-2	17	2,2815	2,6925	2,8715
5Y	1,8800	-2	18	2,3775	2,7335	2,9125
7Y	2,0880	-3	18	2,5135	2,7935	2,9225
10Y	2,2890	-5	17	2,6385	2,8515	2,9395
15Y	2,4680	-6	16	2,7425	2,8795	2,9305
20Y	2,5480	-7	15	2,7735	2,8760	2,9045
30Y	2,5890	-7	14	2,7735	2,8425	2,8770

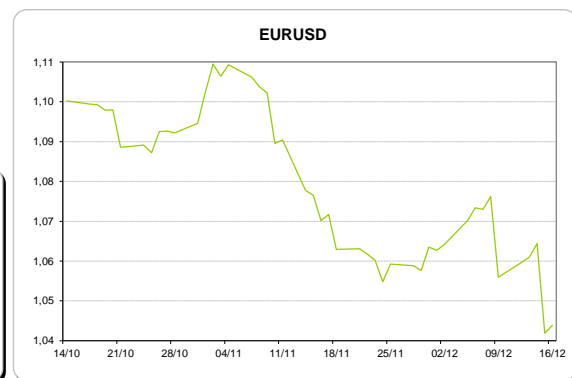
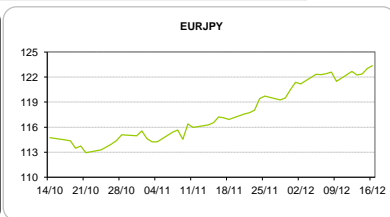
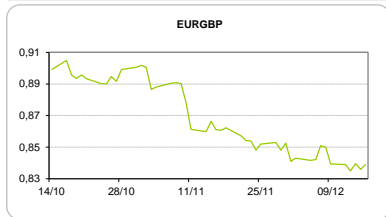


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,20	1,18	7,58	OT 2Y	0,270	-0,01	-22,10
JETFUEL	494,00	13,50	65,25	OT 5Y	2,096	0,03	-3,20
DIESEL	496,00	15,25	68,25	OT 10Y	3,802	0,03	12,90
COBRE	5.725,00	10,00	207,00	BUND 10Y	-0,172	-5,41	-1,90
ZINCO	2.800,50	6,75	195,00	SCHATZ 2Y	-0,146	-1,60	-17,40
OURO	1.138,04	9,46	-87,18	T-NOTE 10Y	3,278	-1,30	28,40
TRIGO	407,25	-2,00	-7,00	T-NOTE 2Y	1,832	-1,90	21,20
LICENÇA C02	4,90	0,06	-0,65	GILT 10Y	1,488	-7,30	1,30



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0439	0,19%	-2,46%	1,0488	1,0537	1,0648
EUR/GBP	0,8389	-0,35%	2,65%	0,8409	0,8429	0,8474
EUR/JPY	123,38	-0,28%	-4,97%	123,38	123,38	123,38
EUR/CHF	1,0725	0,00%	-0,11%	1,0711	1,0697	1,0670
EUR/BRL	3,5476	-1,09%	3,16%	3,6505	3,7503	3,9452
EUR/PLN	4,4148	0,36%	0,92%	4,4408	4,4655	4,5128

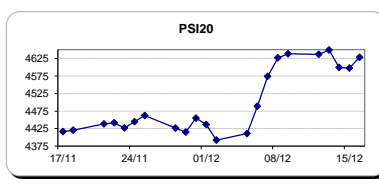


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0439	0,8389	123,38	1,0725	9,7845	7,4340	1,3950	1,43276	3,5476	9,0749
USD	0,9609	-	0,8042	118,375	1,0296	9,3971	7,1435	1,3377	1,3746	3,4024	8,7061

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,910	1,22	-18,03
BANCO BPI	1,127	-0,09	3,30
BCP	1,1495	5,17	-68,66
MONTEPIO	0,428	-0,23	-34,66
CORT. AMORIM	7,984	0,38	35,59
CTT	6,295	1,22	-28,90
EDP	2,854	0,14	-14,06
EDP R	5,749	0,86	-20,70
GALP	14,120	0,14	31,72
J MARTINS	14,760	-1,44	23,05
MOTA ENGIL	1,599	0,06	-16,94
NOS	5,605	2,54	-22,65
PHAROL	0,199	1,53	-7,90
NAVIGATOR	3,250	2,17	-6,90
REN	2,598	-0,08	-6,61
SEMAPA	12,950	-0,23	2,01
SONAE CAP.	0,776	0,65	52,16
SONAE SGPS	0,849	0,71	-18,99

Maiores ganhos/perdas	
Título	Variação %
BCP	5,17
NOS	2,54
NAVIGATOR	2,17
PHAROL	1,53
CTT	1,22
REN	-0,08
BANCO BPI	-0,09
SEMAPA	-0,23
MONTEPIO	-0,23
J MARTINS	-1,44



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.628,05	0,66%	-12,89%	5.349,85	4.175,28
CAC40	4.833,27	0,29%	4,23%	4.856,96	3.892,46
ESTX 50 PR	3.259,24	0,29%	-0,25%	3.345,20	2.672,73
XTRA DAX	11.404,01	0,33%	6,15%	11.451,57	8.699,29
S&P 500	2.262,87	0,04%	10,71%	2.277,53	1.810,10
IBEX 35	9.412,80	0,77%	-1,38%	10.000,40	7.579,80
NIKKEI 225	19.401,15	0,66%	1,93%	19.869,08	14.864,01

