

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

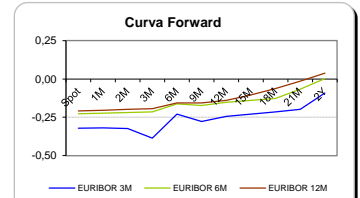
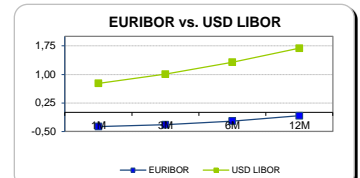
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

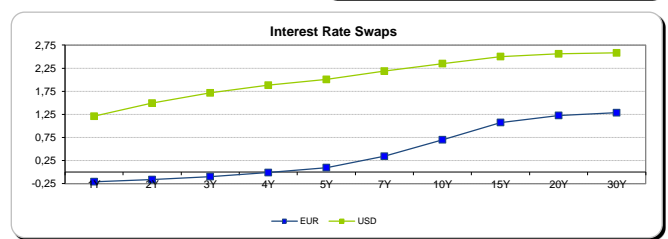
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,7656	-1	12	0,2578	-0,7888
3M	-0,3210	0	-1	3M	1,0051	1	6	0,3723	-0,7272
6M	-0,2260	0	-1	6M	1,3216	0	3	0,5356	-0,6592
12M	-0,0850	0	-1	12M	1,6890	0	4	0,7794	-0,5028

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2088	0	-1	-0,1391	0,2562	0,7970
2Y	-0,1630	0	-1	-0,0511	0,3921	0,9416
3Y	-0,0950	1	-1	0,0515	0,5274	1,0755
4Y	-0,0090	1	-2	0,1701	0,6641	1,1939
5Y	0,0980	1	-2	0,2948	0,7979	1,2820
7Y	0,3430	1	-3	0,5521	1,0270	1,4388
10Y	0,7020	1	-3	0,8782	1,2496	1,5627
15Y	1,0760	1	-1	1,1695	1,4097	1,6064
20Y	1,2260	1	0	1,2805	1,4474	1,5736
30Y	1,2870	1	1	1,3127	1,4232	1,5024

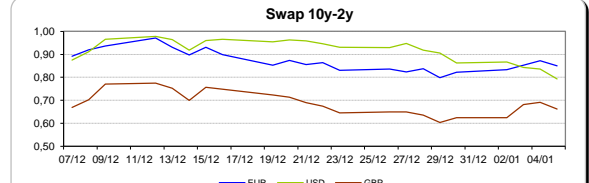
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2110	3	10	1,6851	2,1850	2,4570
2Y	1,4950	4	17	1,8220	2,2530	2,5020
3Y	1,7170	4	20	1,9480	2,3200	2,5225
4Y	1,8810	3	20	2,0390	2,3750	2,5570
5Y	2,0050	3	19	2,1190	2,4170	2,6030
7Y	2,1850	2	16	2,2420	2,4820	2,6230
10Y	2,3510	0	12	2,3630	2,5510	2,6470
15Y	2,5010	-1	10	2,4680	2,5870	2,6375
20Y	2,5600	-1	9	2,5000	2,5870	2,6135
30Y	2,5810	-2	7	2,4970	2,5360	2,5680

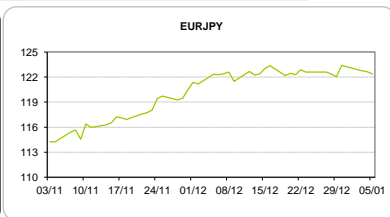


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,28	-0,18	0,69	OT 2Y	0,218	0,18	2,50
JETFUEL	497,50	1,50	4,75	OT 5Y	1,988	0,10	-9,10
DIESEL	500,75	-2,50	12,25	OT 10Y	4,031	0,14	39,50
COBRE	5.635,00	144,00	-116,00	BUND 10Y	-0,268	-3,15	-17,10
ZINCO	2.607,75	99,50	-52,50	SCHATZ 2Y	-0,124	2,74	-8,30
OURO	1.182,41	18,80	12,04	T-NOTE 10Y	3,083	-8,51	-4,80
TRIGO	426,00	7,50	17,75	T-NOTE 2Y	1,718	-6,45	0,70
LICENÇA C02	5,31	-0,42	0,91	GILT 10Y	1,301	-3,96	-17,10



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0501	0,61%	-1,88%	1,0549	1,0599	1,0713
EUR/GBP	0,8544	-0,58%	-1,49%	0,8563	0,8584	0,8628
EUR/JPY	122,38	0,21%	-0,05%	122,38	122,38	122,38
EUR/CHF	1,0712	-0,04%	1,12%	1,0701	1,0689	1,0662
EUR/BRL	3,3873	-0,37%	8,83%	3,4900	3,5824	3,7594
EUR/PLN	4,3626	0,16%	3,11%	4,3885	4,4142	4,4643



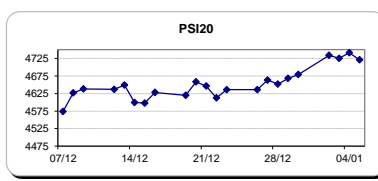
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0501	0,8544	122,38	1,0712	9,5414	7,4340	1,4008	1,44454	3,3873	9,0026
USD	0,9435	-	0,8056	115,51	1,0103	9,0082	7,0139	1,3212	1,3618	3,2051	8,5014

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,975	-0,38	2,87
BANCO BPI	1,130	0,00	-0,09
BCP	1,0680	0,53	-0,28
MONTEPIO	0,419	-0,24	-0,48
CORT. AMORIM	8,826	0,49	3,84
CTT	6,565	0,08	1,86
EDP	2,860	-1,07	-1,17
EDP R	6,000	-0,81	-0,60
GALP	14,325	0,84	0,95
J MARTINS	15,600	-0,29	5,83
MOTA ENGIL	1,666	-0,72	3,48
NOS	5,512	-2,23	-2,23
PHAROL	0,228	4,59	10,14
NAVIGATOR	3,330	-0,45	1,99
REN	2,670	-0,41	-1,04
SEMAPA	13,430	-0,52	0,22
SONAE CAP.	0,761	-0,26	1,74
SONAE SGPS	0,865	-1,93	-1,03

Maiores ganhos/perdas	
Título	Variação %
PHAROL	4,59
GALP	0,84
BCP	0,53
CORT. AMORIM	0,49
CTT	0,08
MOTA ENGIL	-0,72
EDP R	-0,81
EDP	-1,07
SONAE SGPS	-1,93
NOS	-2,23



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.721,38	-0,42%	0,90%	5.274,87	4.175,28
CAC40	4.900,64	0,03%	0,79%	4.929,60	3.892,46
ESTX 50 PR	3.316,47	-0,03%	0,79%	3.334,44	2.672,73
XTRA DAX	11.584,94	0,01%	0,90%	11.637,37	8.699,29
S&P 500	2.262,13	-0,38%	1,04%	2.277,53	1.810,10
IBEX 35	9.488,20	0,27%	1,46%	9.552,10	7.579,80
NIKKEI 225	19.520,69	-0,37%	2,13%	19.615,40	14.864,01

