

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

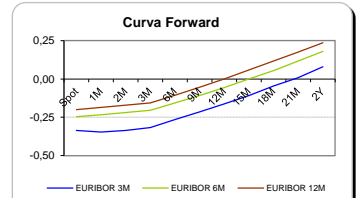
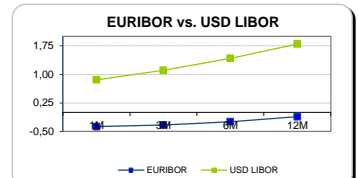
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

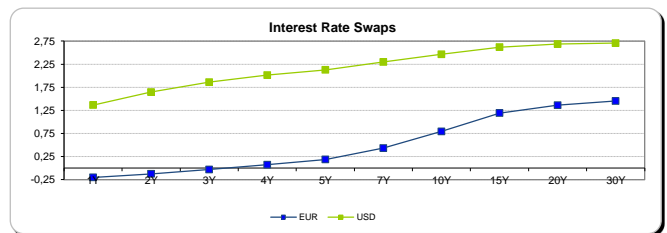
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,8578	0	9	0,2591	-0,7900
3M	-0,3290	0	0	3M	1,1090	0	8	0,3521	-0,7230
6M	-0,2410	0	0	6M	1,4210	0	8	0,5051	-0,6676
12M	-0,1110	0	-1	12M	1,8012	0	10	0,7207	-0,5024

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1998	0	1	-0,0004	0,4880	1,0280
2Y	-0,1250	0	3	0,1175	0,6262	1,1520
3Y	-0,0310	0	4	0,2393	0,7583	1,2850
4Y	0,0720	0	4	0,3697	0,8869	1,4084
5Y	0,1870	1	5	0,4993	1,0139	1,5040
7Y	0,4330	1	4	0,7531	1,2490	1,6670
10Y	0,7930	1	3	1,0899	1,4905	1,8070
15Y	1,1920	2	4	1,4094	1,6751	1,8770
20Y	1,3630	2	5	1,5385	1,7278	1,8630
30Y	1,4510	2	6	1,5889	1,7121	1,7979

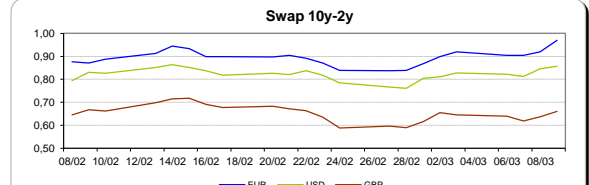
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3660	-1	12	1,9837	2,5695	2,7885
2Y	1,6450	0	16	2,1385	2,6270	2,8230
3Y	1,8610	0	18	2,2925	2,6795	2,8150
4Y	2,0130	1	18	2,3875	2,7230	2,8780
5Y	2,1270	1	17	2,4640	2,7590	2,9305
7Y	2,2960	0	15	2,5775	2,8215	2,9460
10Y	2,4630	0	13	2,6975	2,8845	2,9685
15Y	2,6180	0	10	2,7965	2,9210	2,9415
20Y	2,6840	0	9	2,8275	2,9175	2,9165
30Y	2,7070	0	8	2,8200	2,8415	2,9000

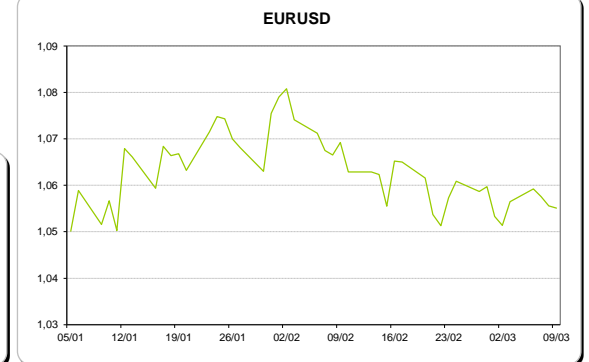
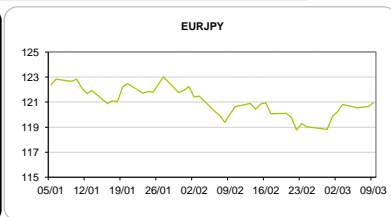
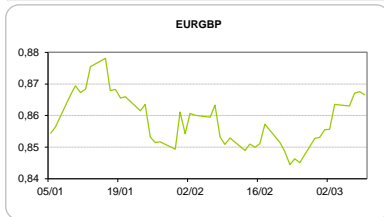


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,01	-1,10	-3,99	OT 2Y	0,058	0,02	-2,00
JETFUEL	487,50	-7,75	-1,75	OT 5Y	1,821	-0,02	-23,70
DIESEL	492,50	-5,00	-9,25	OT 10Y	4,030	0,04	-21,00
COBRE	5.738,50	-7,50	-129,50	BUND 10Y	0,013	5,03	2,80
ZINCO	2.702,50	14,50	-143,50	SCHATZ 2Y	-0,172	-2,51	-7,60
OURO	1.204,10	-4,25	-24,26	T-NOTE 10Y	3,293	2,44	17,10
TRIGO	447,25	0,25	-8,00	T-NOTE 2Y	1,961	1,14	15,20
LICENÇA C02	5,14	-0,10	-0,15	GILT 10Y	1,199	-0,56	#VALUE!



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0551	-0,05%	-1,32%	1,0596	1,0649	1,0767
EUR/GBP	0,86653	0,12%	-1,80%	0,8683	0,8702	0,8743
EUR/JPY	120,95	-0,25%	-0,75%	120,95	120,95	120,95
EUR/CHF	1,0723	-0,24%	-0,46%	1,0711	1,0696	1,0669
EUR/BRL	3,3565	-0,42%	-0,72%	3,4493	3,5331	3,6867
EUR/PLN	4,3233	-0,31%	-0,23%	4,3463	4,3693	4,4178



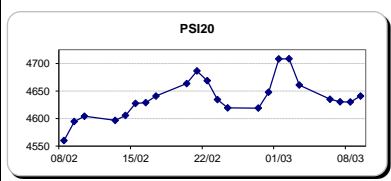
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0551	0,8665	120,95	1,0723	9,5584	7,4341	1,4292	1,4077	3,3565	9,0701
USD	0,9451	-	0,823	114,85	1,0145	9,0385	7,0261	1,3519	1,3335	3,1794	8,5887

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,200	0,14	8,70
BANCO BPI	1,040	0,97	-7,60
BCP	0,1585	2,19	-14,07
MONTEPIO	0,436	-3,11	3,56
CORT. AMORIM	9,930	1,02	16,82
CTT	5,011	0,44	-22,25
EDP	2,841	0,60	-1,83
EDP R	6,186	-0,15	2,49
GALP	13,650	-1,80	-3,81
J MARTINS	15,735	-0,94	6,75
MOTA ENGIL	1,728	0,99	7,33
NOS	5,137	1,12	-8,89
PHAROL	0,385	0,00	85,99
NAVIGATOR	3,559	-0,03	9,00
REN	2,654	0,08	-1,63
SEMAPA	13,485	-0,04	0,63
SONAE CAP.	0,754	0,00	0,80
SONAE SGPS	0,866	5,10	-0,92

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	5,10
BCP	2,19
NOS	1,12
CORT. AMORIM	1,02
MOTA ENGIL	0,99
SEMAPA	-0,04
EDP R	-0,15
J MARTINS	-0,94
GALP	-1,80
MONTEPIO	-3,11



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.640,76	0,23%	-0,82%	5.222,69	4.175,28
CAC40	4.981,51	0,42%	2,45%	5.002,32	3.955,98
ESTX 50 PR	3.409,89	0,60%	3,63%	3.417,08	2.678,27
XTRA DAX	11.978,39	0,15%	4,39%	12.082,59	9.214,10
S&P 500	2.366,85	0,16%	5,71%	2.400,98	1.969,25
IBEX 35	9.990,00	1,42%	6,82%	10.014,50	7.579,80
NIKKEI 225	19.318,58	0,34%	1,07%	19.668,01	14.864,01

