

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

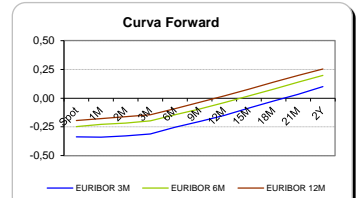
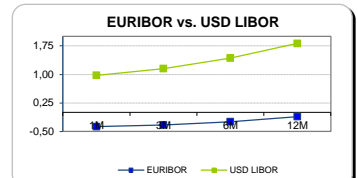
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

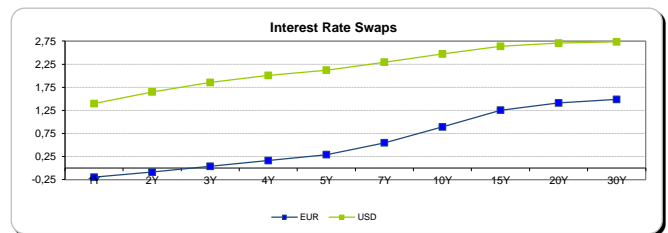
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,9761	0	20	0,2564	-0,7940
3M	-0,3290	0	0	3M	1,1518	0	10	0,3444	-0,7260
6M	-0,2410	0	0	6M	1,4316	0	7	0,4981	-0,6646
12M	-0,1090	0	0	12M	1,8132	0	8	0,7340	-0,4986

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1959	0	1	0,0190	0,5049	1,0450
2Y	-0,0850	3	6	0,1367	0,6410	1,1580
3Y	0,0370	4	10	0,2590	0,7769	1,2730
4Y	0,1620	4	14	0,3875	0,8990	1,3770
5Y	0,2910	4	16	0,5165	1,0180	1,4670
7Y	0,5480	4	17	0,7628	1,2260	1,6171
10Y	0,8920	4	15	1,0676	1,4425	1,7310
15Y	1,2550	3	11	1,3565	1,6029	1,7860
20Y	1,4110	3	10	1,4724	1,6483	1,7700
30Y	1,4860	3	9	1,5146	1,6273	1,7024

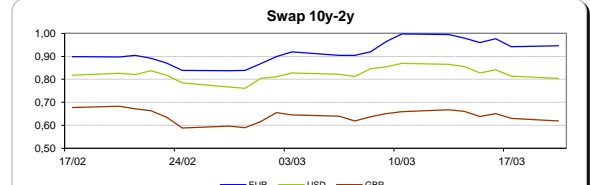
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3960	0	10	1,8941	2,4280	2,6720
2Y	1,6490	0	10	2,0405	2,4950	2,7115
3Y	1,8550	0	11	2,1690	2,5525	2,7440
4Y	2,0050	-1	11	2,2640	2,6020	2,7805
5Y	2,1210	-1	11	2,3425	2,6440	2,8410
7Y	2,2950	-1	11	2,4630	2,7170	2,8650
10Y	2,4710	-1	10	2,5960	2,7970	2,8990
15Y	2,6380	-1	11	2,7130	2,8731	2,9085
20Y	2,7080	-1	10	2,7540	2,8505	2,8915
30Y	2,7350	-1	10	2,7823	2,8130	2,8365

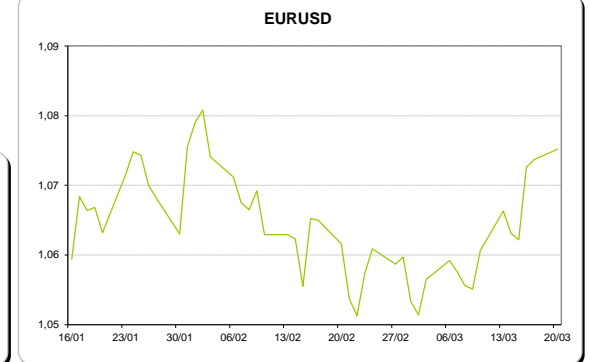
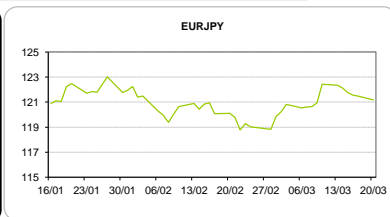
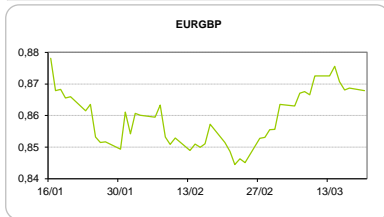


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,71	-0,05	-4,64	OT 2Y	0,664	0,00	66,10
JETFUEL	461,25	1,25	-28,25	OT 5Y	2,468	-0,04	63,00
DIESEL	463,75	2,50	-30,25	OT 10Y	4,237	-0,05	25,50
COBRE	5.940,00	26,00	-25,00	BUND 10Y	0,017	0,38	6,60
ZINCO	2.876,00	53,75	69,75	SCHATZ 2Y	-0,108	-0,69	-3,20
OURO	1.233,43	4,14	-5,07	T-NOTE 2Y	3,184	-2,10	-0,80
TRIGO	430,25	-6,00	-25,25	T-NOTE 10Y	1,878	-1,90	0,40
LICENÇA C02	4,99	-0,15	-0,10	GILT 10Y	1,206	0,00	-13,80



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0752	0,14%	1,28%	1,0801	1,0854	1,0973
EUR/GBP	0,86793	0,09%	-1,90%	0,8698	0,8717	0,8759
EUR/JPY	121,19	0,25%	-0,89%	121,19	121,19	121,19
EUR/CHF	1,0718	0,05%	-0,68%	1,0706	1,0692	1,0665
EUR/BRL	3,3016	0,57%	-0,71%	3,3879	3,4700	3,6168
EUR/PLN	4,2739	0,21%	1,05%	4,2975	4,3204	4,3670

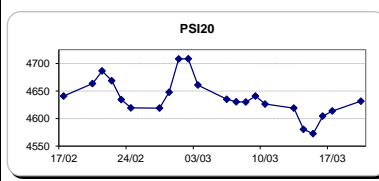


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0752	0,8679	121,19	1,0718	9,4788	7,4351	1,4348	1,38953	3,3016	9,1015
USD	0,9298	-	0,8074	112,76	0,9965	8,8322	6,9126	1,3352	1,2945	3,0848	8,4694

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,185	0,14	8,31
BANCO BPI	1,054	-2,95	-6,81
BCP	0,1630	-0,43	-11,63
MONTEPIO	0,411	0,00	-2,38
CORT. AMORIM	10,100	-0,39	18,82
CTT	4,863	1,31	-24,55
EDP	2,877	0,49	-0,59
EDP R	6,112	0,20	1,26
GALP	13,490	-0,70	-4,93
J MARTINS	15,670	1,36	6,31
MOTA ENGIL	1,708	1,67	6,09
NOS	4,945	0,30	-12,29
PHAROL	0,390	0,78	88,41
NAVIGATOR	3,619	0,53	10,84
REN	2,673	0,72	-0,93
SEMAPA	13,495	0,93	0,71
SONAE CAP.	0,764	4,23	2,14
SONAE SGPS	0,881	0,23	0,80
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	4,23
MOTA ENGIL	1,67
J MARTINS	1,36
CTT	1,31
SEMAPA	0,93
CORT. AMORIM	-0,39
BCP	-0,43
GALP	-0,70
BANCO BPI	-2,95



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.631,48	0,38%	-1,02%	5.222,69	4.175,28
CAC40	5.012,16	-0,34%	3,08%	5.037,85	3.955,98
ESTX 50 PR	3.437,48	-0,32%	4,47%	3.457,17	2.678,27
XTRA DAX	12.052,90	-0,35%	4,98%	12.156,44	9.214,10
S&P 500	2.377,09	-0,05%	6,18%	2.400,98	1.991,68
IBEX 35	10.214,00	-0,31%	9,22%	10.250,20	7.579,80
NIKKEI 225	19.521,59	-0,35%	2,13%	19.668,01	14.864,01

