

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

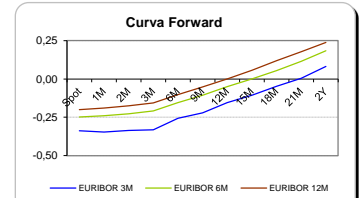
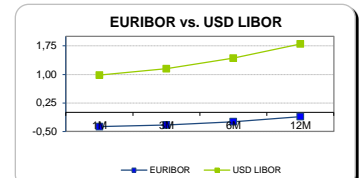
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

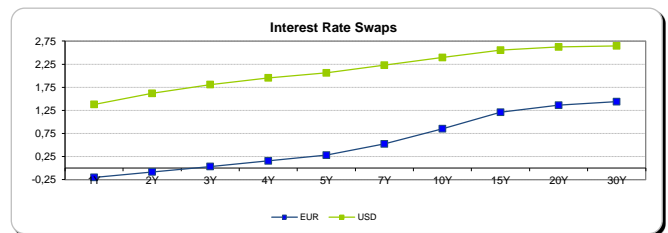
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,9828	0	20	0,2599	-0,7964
3M	-0,3300	0	0	3M	1,1513	0	10	0,3413	-0,7312
6M	-0,2420	0	0	6M	1,4271	0	7	0,4993	-0,6662
12M	-0,1090	0	0	12M	1,8029	0	6	0,7331	-0,4990

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2010	0	1	0,0004	0,4933	0,9849
2Y	-0,0820	2	8	0,1198	0,6181	1,0952
3Y	0,0350	2	12	0,2433	0,7395	1,1990
4Y	0,1560	2	16	0,3672	0,8541	1,3000
5Y	0,2820	3	18	0,4889	0,9630	1,3910
7Y	0,5250	3	19	0,7178	1,1630	1,5427
10Y	0,8540	3	16	1,0143	1,3798	1,6620
15Y	1,2100	3	13	1,3029	1,5426	1,7210
20Y	1,3630	4	11	1,4172	1,5860	1,7040
30Y	1,4380	4	11	1,4613	1,5687	1,6393

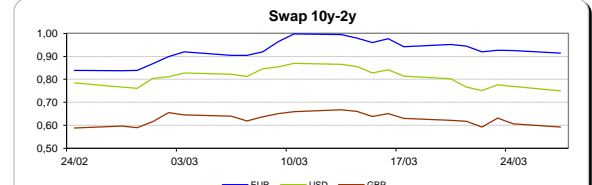
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3790	0	9	1,8250	2,3220	2,5525
2Y	1,6190	0	10	1,9405	2,3865	2,5880
3Y	1,8100	1	12	2,0790	2,4405	2,5970
4Y	1,9530	1	12	2,1695	2,4855	2,6540
5Y	2,0620	1	12	2,2425	2,5260	2,7070
7Y	2,2270	1	11	2,3806	2,6207	2,7300
10Y	2,3960	2	9	2,5038	2,6655	2,7595
15Y	2,5530	1	8	2,6110	2,7100	2,7550
20Y	2,6230	2	7	2,6290	2,7185	2,7350
30Y	2,6490	1	6	2,6295	2,6710	2,7115

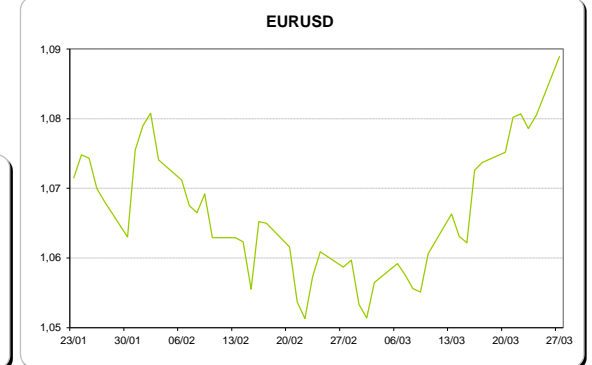
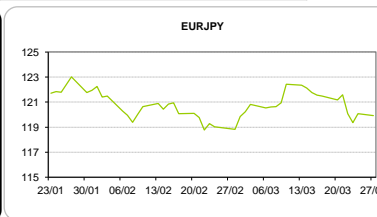
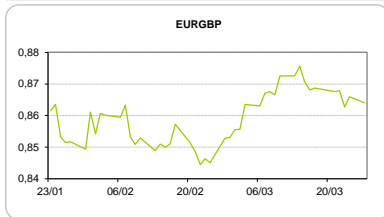


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,68	-0,12	-5,74	OT 2Y	0,623	0,00	61,40
JETFUEL	458,50	5,50	-35,75	OT 5Y	2,342	-0,04	47,90
DIESEL	456,00	-0,50	-45,75	OT 10Y	4,077	-0,06	11,60
COBRE	5.815,00	-21,00	-124,00	BUND 10Y	-0,023	-0,68	15,70
ZINCO	2.820,25	17,25	-7,75	SCHATZ 2Y	-0,039	2,52	16,90
OURO	1.254,32	10,87	1,55	T-NOTE 10Y	3,110	-1,44	-2,10
TRIGO	419,00	-5,75	-19,75	T-NOTE 2Y	1,798	-0,76	-0,40
LICENÇA C02	4,62	-0,15	-0,58	GILT 10Y	1,134	-3,24	-8,30



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0889	0,78%	2,85%	1,0936	1,0987	1,1100
EUR/GBP	0,86403	0,23%	-1,30%	0,8658	0,8677	0,8717
EUR/JPY	119,93	0,13%	-0,88%	119,93	119,93	119,93
EUR/CHF	1,0699	0,07%	-0,15%	1,0686	1,0671	1,0639
EUR/BRL	3,3981	-1,21%	-3,30%	3,4852	3,5695	3,7195
EUR/PLN	4,2482	0,31%	1,53%	4,2694	4,2919	4,3371



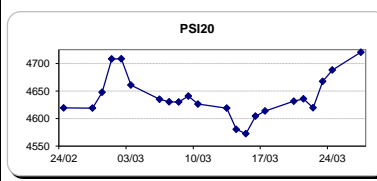
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0889	0,8640	119,93	1,0699	9,5447	7,4401	1,4547	1,42729	3,3981	9,2201
USD	0,9187	-	0,7954	110,44	0,9833	8,7750	6,8356	1,3383	1,3132	3,1290	8,4759

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,090	-1,66	5,85
BANCO BPI	1,061	0,09	-6,19
BCP	0,1804	4,76	-2,20
MONTEPIO	0,429	1,42	1,90
CORT. AMORIM	9,830	-0,53	15,65
CTT	5,041	-1,54	-21,78
EDP	2,933	0,45	1,35
EDP R	6,267	1,08	3,83
GALP	13,400	0,15	-5,57
J MARTINS	15,970	1,27	8,34
MOTA ENGIL	1,746	0,06	8,45
NOS	4,941	-0,54	-12,36
PHAROL	0,380	-1,81	83,57
NAVIGATOR	3,550	-1,06	8,73
REN	2,725	1,15	1,00
SEMAPA	13,540	-0,77	1,04
SONAE CAP.	0,794	0,51	6,15
SONAE SGPS	0,890	0,23	1,83

Maiores ganhos/perdas	
Título	Variação %
BCP	4,76
MONTEPIO	1,42
J MARTINS	1,27
REN	1,15
EDP R	1,08
SEMAPA	-0,77
NAVIGATOR	-1,06
CTT	-1,54
ALTRI	-1,66
PHAROL	-1,81



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.720,33	0,69%	0,88%	5.152,16	4.175,28
CAC40	5.017,43	-0,07%	3,19%	5.054,91	3.955,98
ESTX 50 PR	3.437,14	-0,20%	4,46%	3.471,50	2.678,27
XTRA DAX	11.996,07	-0,57%	4,49%	12.156,44	9.214,10
S&P 500	2.340,25	-0,16%	4,53%	2.400,98	1.991,68
IBEX 35	10.302,90	-0,06%	10,17%	10.334,70	7.579,80
NIKKEI 225	18.985,59	-1,44%	-0,67%	19.668,01	14.864,01

