

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

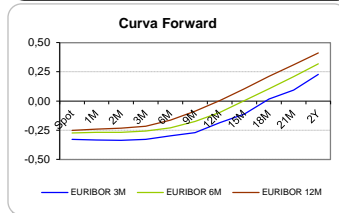
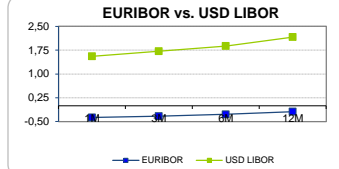
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

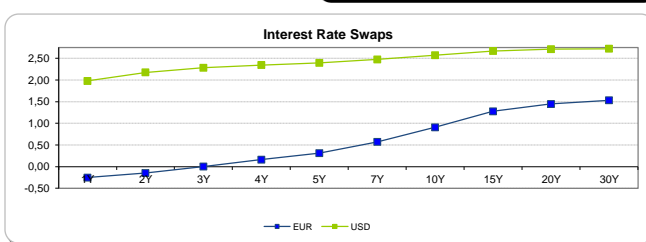
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5595	1	10	0,4962	-0,7943
3M	-0,3290	0	0	3M	1,7202	1	16	0,5194	-0,7356
6M	-0,2710	0	0	6M	1,8803	1	14	0,5782	-0,6424
12M	-0,1860	0	1	12M	2,1641	1	15	0,7756	-0,5250

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2511	0	1	0,0024	0,7480	1,2189
2Y	-0,1490	0	4	0,2060	0,8780	1,3150
3Y	0,0050	0	7	0,3855	0,9870	1,4045
4Y	0,1630	0	10	0,5393	1,0950	1,4915
5Y	0,3120	0	11	0,6744	1,1920	1,5760
7Y	0,5740	0	12	0,9038	1,3685	1,7010
10Y	0,9080	0	12	1,1855	1,5647	1,8235
15Y	1,2770	-1	11	1,4687	1,7259	1,8905
20Y	1,4470	-1	11	1,5855	1,7683	1,8760
30Y	1,5320	-1	10	1,6243	1,7442	1,8110

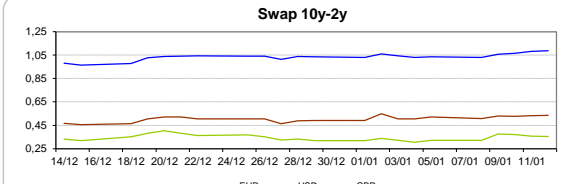
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9780	2	16	2,3966	2,5160	2,6257
2Y	2,1760	2	18	2,4525	2,5518	2,6250
3Y	2,2820	3	19	2,4580	2,5750	2,6415
4Y	2,3460	4	19	2,4770	2,6002	2,6972
5Y	2,3930	4	19	2,5223	2,6233	2,7193
7Y	2,4740	5	19	2,5480	2,6450	2,7220
10Y	2,5720	6	18	2,6353	2,6850	2,7440
15Y	2,6680	6	17	2,6690	2,7230	2,7570
20Y	2,7130	6	16	2,6880	2,7452	2,7440
30Y	2,7220	6	15	2,6959	2,7163	2,7050

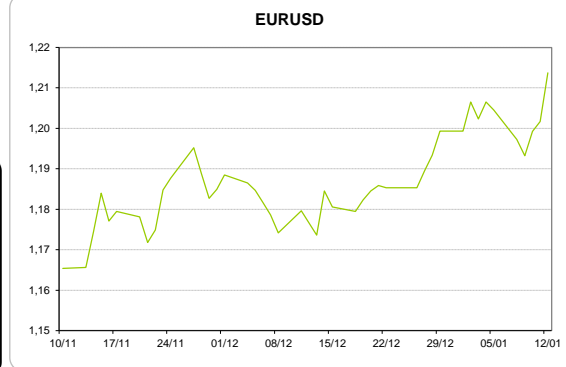
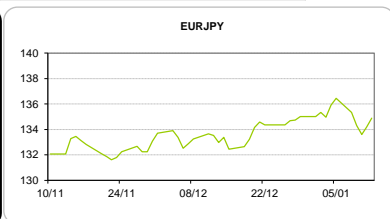
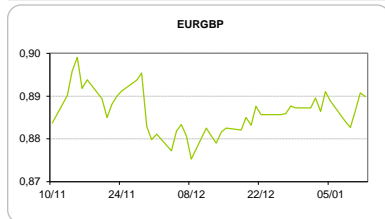


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,19	-0,07	6,46	OT 2Y	-0,279	-0,01	-4,30
JETFUEL	648,85	0,00	36,35	OT 5Y	0,472	-0,04	-5,10
DIESEL	610,23	0,00	35,48	OT 10Y	1,796	-0,03	-8,80
COBRE	7.128,50	-12,50	470,50	BUND 10Y	-0,045	-2,17	19,80
ZINCO	3.411,00	53,25	288,50	SCHATZ 2Y	0,062	-0,23	13,60
OURO	1.330,83	8,46	86,23	T-NOTE 10Y	3,298	2,77	18,10
TRIGO	435,75	2,50	25,00	T-NOTE 2Y	2,476	3,09	18,50
LICENÇA C02	7,86	0,04	0,69	GILT 10Y	1,450	1,81	11,50



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2137	1,00%	3,15%	1,2206	1,2283	1,2457
EUR/GBP	0,88983	0,10%	-1,03%	0,8920	0,8945	0,9001
EUR/JPY	134,88	-0,51%	-0,99%	134,88	134,88	134,88
EUR/CHF	1,1785	-0,37%	-1,20%	1,1773	1,1761	1,1735
EUR/BRL	3,8994	-0,77%	-0,09%	3,9620	4,0289	4,1753
EUR/PLN	4,1689	-0,03%	0,99%	4,1901	4,2125	4,2602



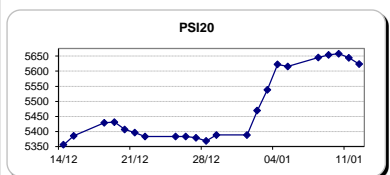
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2137	0,8898	134,88	1,1785	9,8191	7,4489	1,5184	1,53786	3,8994	9,6527
USD	0,8232	-	0,7306	111,31	0,9710	8,1015	6,1324	1,2506	1,2673	3,2135	7,9524

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,140	-1,53	-0,60
BANCO BPI	1,292	0,00	10,14
BCP	0,2957	-1,70	8,71
CORT. AMORIM	10,440	-3,51	1,36
CTT	3,502	-9,04	-0,14
EDP	2,852	-1,18	-1,14
EDP R	7,065	0,21	1,41
GALP	16,255	-0,15	6,07
J MARTINS	17,285	4,28	6,73
MOTA ENGIL	3,980	-0,50	8,65
NOS	5,490	-1,17	0,16
PHAROL	0,265	-1,31	5,80
NAVIGATOR	4,550	-0,26	7,01
REN	2,524	-0,32	1,82
SEMAPA	18,640	-0,53	4,75
SONAE CAP.	0,954	0,32	7,55
SONAE SGPS	1,214	2,62	7,82

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	4,28
SONAE SGPS	2,62
SONAE CAP.	0,32
EDP R	0,21
PHAROL	-1,31
ALTRI	-1,53
BCP	-1,70
CORT. AMORI	-3,51
CTT	-9,04



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.623,41	-0,37%	4,36%	5.702,94	4.455,76
CAC40	5.517,06	0,52%	3,85%	5.536,40	4.733,82
ESTX 50 PR	3.612,61	0,48%	3,10%	3.708,82	3.214,31
XTRA DAX	13.237,77	0,22%	2,43%	13.525,56	11.425,14
S&P 500	2.780,38	0,47%	4,00%	2.784,51	2.254,25
IBEX 35	10.452,60	0,17%	4,07%	11.184,40	9.236,60
NIKKEI 225	23.653,82	-0,24%	3,90%	23.952,61	18.224,68

