

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

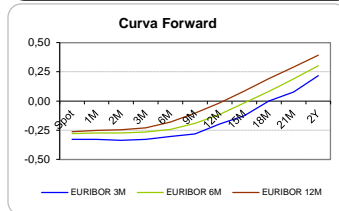
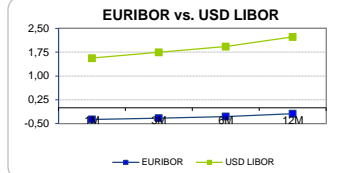
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

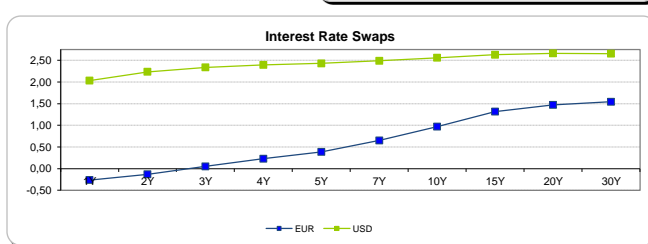
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5612	0	6	0,4982	-0,8013
3M	-0,3280	0	0	3M	1,7447	1	12	0,5219	-0,7420
6M	-0,2760	0	0	6M	1,9255	1	14	0,5801	-0,6426
12M	-0,1910	0	0	12M	2,2275	1	17	0,7818	-0,5280

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2616	0	0	-0,0173	0,7572	1,2338
2Y	-0,1290	0	6	0,1885	0,8911	1,3290
3Y	0,0520	1	11	0,3761	1,0044	1,4220
4Y	0,2300	1	15	0,5360	1,1070	1,5110
5Y	0,3890	2	18	0,6728	1,2060	1,5910
7Y	0,6520	3	19	0,9081	1,3845	1,7180
10Y	0,9720	4	19	1,1943	1,5789	1,8380
15Y	1,3170	4	16	1,4760	1,7382	1,9045
20Y	1,4720	4	15	1,5943	1,7801	1,8875
30Y	1,5430	4	14	1,6311	1,7534	1,8201

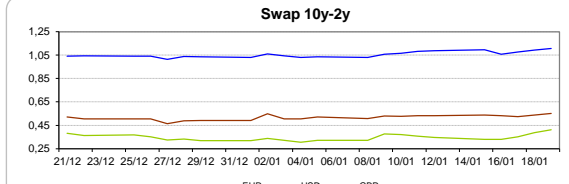
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0330	2	17	2,4682	2,6450	2,7360
2Y	2,2350	3	21	2,5210	2,6600	2,7515
3Y	2,3370	3	22	2,5570	2,6625	2,7910
4Y	2,3930	3	22	2,5790	2,7140	2,8180
5Y	2,4300	3	22	2,6200	2,7125	2,8673
7Y	2,4880	3	22	2,6971	2,7550	2,8245
10Y	2,5590	3	21	2,7150	2,8115	2,8750
15Y	2,6300	2	18	2,7810	2,8400	2,8770
20Y	2,6610	1	17	2,8040	2,8395	2,8575
30Y	2,6550	1	16	2,7815	2,7865	2,7725

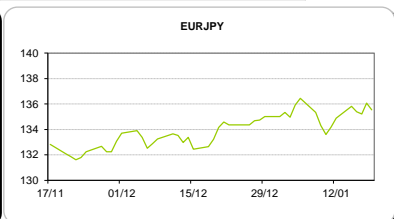
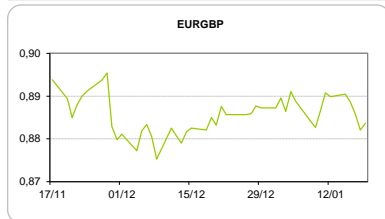


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,45	-0,86	5,05	OT 2Y	-0,068	-0,01	15,30
JETFUEL	649,41	-4,34	40,66	OT 5Y	0,413	-0,05	-3,40
DIESEL	610,41	-4,93	39,66	OT 10Y	1,979	-0,04	18,60
COBRE	7.074,50	42,00	171,00	BUND 10Y	-0,050	-0,67	7,90
ZINCO	3.397,00	9,00	201,50	SCHATZ 2Y	0,032	-1,61	3,40
OURO	1.334,03	6,91	72,28	T-NOTE 10Y	3,350	0,98	11,60
TRIGO	422,00	-3,25	2,50	T-NOTE 2Y	2,518	0,77	14,60
LICENÇA C02	8,81	0,32	1,27	GILT 10Y	1,454	0,00	7,10



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2255	0,16%	3,65%	1,2326	1,2405	1,2585
EUR/GBP	0,88365	-0,18%	0,15%	0,8859	0,8883	0,8941
EUR/JPY	135,54	0,39%	-1,70%	135,54	135,54	135,54
EUR/CHF	1,1764	-0,25%	-0,88%	1,1752	1,1739	1,1717
EUR/BRL	3,9245	0,17%	-0,66%	3,9887	4,0563	4,2036
EUR/PLN	4,1741	-0,29%	0,60%	4,1954	4,2175	4,2663



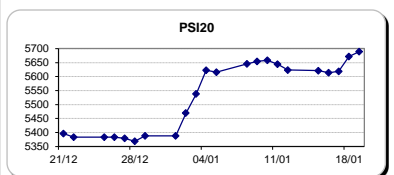
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2255	0,8837	135,54	1,1764	9,8331	7,4431	1,5245	1,52954	3,9245	9,6101
USD	0,8182	-	0,7222	110,64	0,9619	8,0405	6,0904	1,2452	1,2500	3,2054	7,8556

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,160	1,57	-0,21
BANCO BPI	1,344	1,97	14,58
BCP	0,3045	0,36	11,95
CORT. AMORIM	10,440	-0,57	1,36
CTT	3,638	2,83	3,74
EDP	2,884	0,56	-0,03
EDP R	7,060	-0,14	1,33
GALP	16,160	0,09	5,45
J MARTINS	17,560	-0,51	8,43
MOTA ENGIL	3,990	0,25	8,93
NOS	5,535	-0,54	0,99
PHAROL	0,253	0,00	1,20
NAVIGATOR	4,652	1,00	9,41
REN	2,560	-0,08	3,27
SEMAPA	18,560	0,32	4,30
SONAE CAP.	1,052	7,13	18,60
SONAE SGPS	1,229	1,57	9,15

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	7,13
CTT	2,83
BANCO BPI	1,97
ALTRI	1,57
SONAE SGPS	1,57
REN	-0,08
EDP R	-0,14
J MARTINS	-0,51
NOS	-0,54
CORT. AMORI	-0,57



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.689,05	0,31%	5,58%	5.702,94	4.455,76
CAC40	5.526,51	0,58%	4,03%	5.536,40	4.733,82
ESTX 50 PR	3.649,07	0,78%	4,14%	3.708,82	3.214,31
XTRA DAX	13.434,45	1,15%	4,00%	13.525,56	11.479,78
S&P 500	2.801,74	0,13%	4,79%	2.807,54	2.257,02
IBEX 35	10.479,50	0,45%	4,34%	11.184,40	9.236,60
NIKKEI 225	23.808,06	0,19%	4,58%	24.084,42	18.224,68

