

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

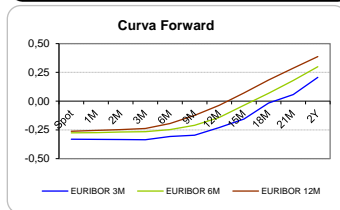
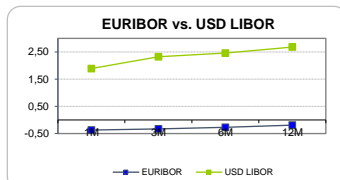
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

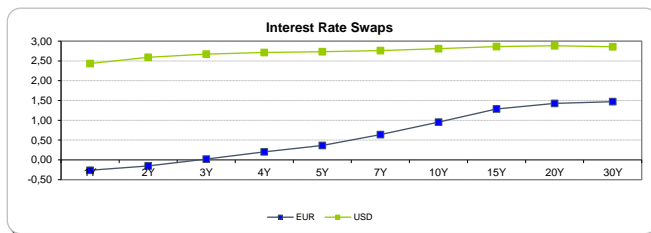
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,8906	1	20	0,5128	-0,7904
3M	-0,3280	0	0	3M	2,3246	0	30	0,7429	-0,7350
6M	-0,2710	0	0	6M	2,4600	0	23	0,8610	-0,6498
12M	-0,1910	0	0	12M	2,6809	1	18	1,0226	-0,5232

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2618	0	-1	-0,0374	0,7570	1,2770
2Y	-0,1540	0	-3	0,1752	0,8980	1,3730
3Y	0,0210	0	-5	0,3680	1,0269	1,4580
4Y	0,2010	0	-6	0,5340	1,1354	1,5340
5Y	0,3630	0	-8	0,6820	1,2335	1,6020
7Y	0,6400	-1	-9	0,9237	1,3991	1,7150
10Y	0,9560	-1	-10	1,1953	1,5722	1,8268
15Y	1,2860	-2	-11	1,4565	1,7077	1,8630
20Y	1,4270	-2	-11	1,5591	1,7320	1,8316
30Y	1,4700	-2	-11	1,5672	1,6841	1,7407

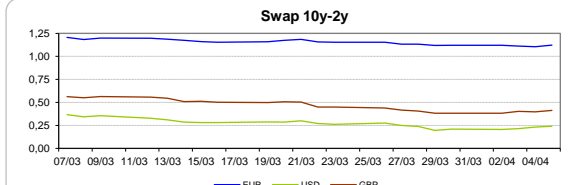
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4340	2	16	2,8029	2,8810	2,8750
2Y	2,5930	1	11	2,8504	2,8740	2,8780
3Y	2,6740	1	7	2,8348	2,8530	2,9000
4Y	2,7130	1	4	2,8280	2,8600	2,9200
5Y	2,7330	1	2	2,8530	2,8880	2,9631
7Y	2,7630	1	-2	2,8680	2,9170	2,9610
10Y	2,8090	1	-5	2,9075	2,9490	2,9810
15Y	2,8640	1	-8	2,9420	2,9680	2,9830
20Y	2,8830	1	-8	2,9440	2,9827	2,9465
30Y	2,8570	1	-9	2,8980	2,8990	2,9282

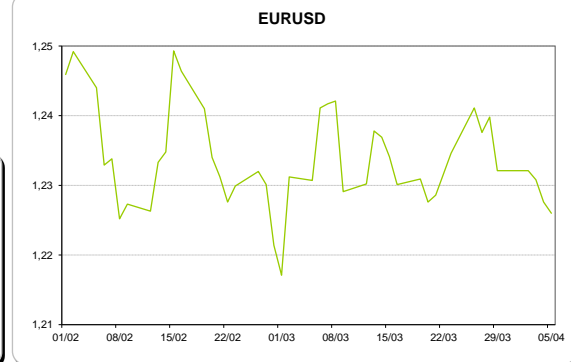
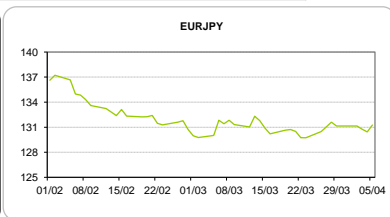
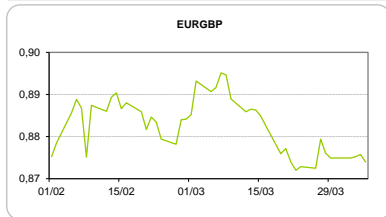


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,26	0,24	2,96	OT 2Y	-0,222	0,02	-10,80
JETFUEL	656,38	2,67	24,97	OT 5Y	0,302	0,03	-24,40
DIESEL	614,13	2,67	35,97	OT 10Y	1,672	0,05	-24,50
COBRE	6.713,00	-72,00	-174,00	BUND 10Y	0,070	3,02	-19,10
ZINCO	3.260,00	-26,50	-97,00	SCHATZ 2Y	0,039	1,38	-5,70
OURO	1.325,00	-8,33	4,85	T-NOTE 2Y	3,542	3,00	-5,50
TRIGO	463,50	7,75	-45,75	T-NOTE 5Y	2,766	1,56	0,80
LICENÇA C02	12,65	-0,41	2,29	GILT 10Y	1,593	5,11	-10,90



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,226	-0,13%	-0,38%	1,2346	1,2437	1,2636
EUR/GBP	0,87395	0,20%	1,92%	0,8765	0,8795	0,8863
EUR/JPY	131,26	-0,63%	-0,94%	131,26	131,26	131,26
EUR/CHF	1,1777	0,17%	-1,56%	1,1766	1,1754	1,1731
EUR/BRL	4,061	0,68%	-1,46%	4,1217	4,1852	4,3103
EUR/PLN	4,1976	0,09%	-0,19%	4,2188	4,2407	4,2862

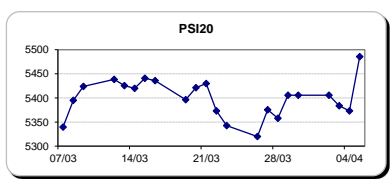


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2260	0,8740	131,26	1,1777	10,3068	7,4469	1,5631	1,59073	4,0610	9,5858
USD	0,8178	-	0,7144	107,465	0,9634	8,4360	6,0906	1,2792	1,3014	3,3307	7,8422

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	5,450	1,11	5,40
BANCO BPI	1,144	-0,35	-2,47
BCP	0,2769	5,13	1,80
CORT. AMORIM	10,640	0,57	3,30
CTT	3,160	2,20	-9,89
EDP	3,106	0,03	7,66
EDP R	8,040	0,44	15,40
GALP	15,980	3,97	4,27
J MARTINS	14,895	3,29	-8,03
MOTA ENGIL	3,335	4,87	-8,95
NOS	4,858	1,63	-11,37
PHAROL	0,225	1,12	-10,00
NAVIGATOR	4,786	1,44	12,56
REN	2,522	0,32	1,73
SEMAPA	18,940	-0,11	6,43
SONAE CAP.	0,922	0,99	3,95
SONAE SGPS	1,124	2,27	-0,18

Maiores ganhos/perdas	
Título	Variação %
BCP	5,13
MOTA ENGIL	4,87
GALP	3,97
J MARTINS	3,29
SONAE SGPS	2,27
SEMAPA	-0,11
BANCO BPI	-0,35



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.485,45	2,09%	1,80%	5.793,38	4.871,47
CAC40	5.276,67	2,62%	-0,68%	5.567,03	4.980,41
ESTX 50 PR	3.433,25	2,78%	-2,02%	3.708,82	3.261,86
XTRA DAX	12.320,23	3,04%	-4,61%	13.596,89	11.726,62
S&P 500	2.671,82	1,03%	-0,07%	2.872,87	2.328,95
IBEX 35	9.748,40	2,47%	-2,94%	11.184,40	9.327,60
NIKKEI 225	21.645,42	1,53%	-4,92%	24.129,34	18.224,68

