

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

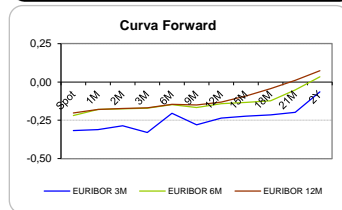
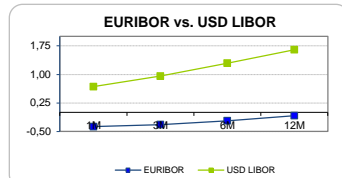
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

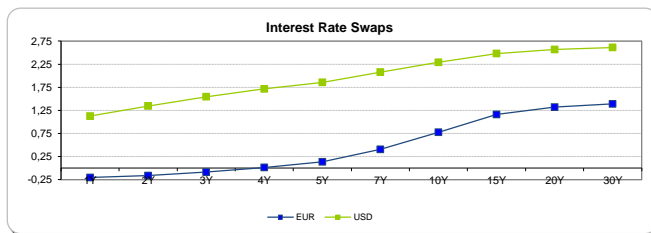
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,6800	2	14	0,2589	-0,8178
3M	-0,3160	0	0	3M	0,9565	0	7	0,3769	-0,7372
6M	-0,2170	0	-1	6M	1,2960	0	5	0,5401	-0,6696
12M	-0,0810	0	-1	12M	1,6484	0	9	0,7911	-0,5004

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2029	0	-2	-0,1336	0,3547	0,9941
2Y	-0,1620	-2	-1	-0,0306	0,5111	1,1545
3Y	-0,0870	-2	1	0,0973	0,6712	1,2949
4Y	0,0130	-2	5	0,2387	0,8312	1,4163
5Y	0,1360	-1	9	0,3877	0,9768	1,5055
7Y	0,4060	0	15	0,6839	1,2200	1,6632
10Y	0,7750	1	21	1,0355	1,4515	1,7899
15Y	1,1600	4	26	1,3478	1,6218	1,8384
20Y	1,3200	6	29	1,4708	1,6639	1,8051
30Y	1,3890	8	31	1,5110	1,6387	1,7263

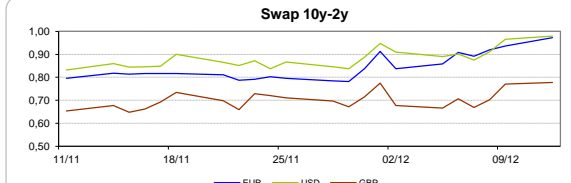
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1260	1	15	1,5935	2,2740	2,6715
2Y	1,3440	1	25	1,7800	2,3810	2,7200
3Y	1,5450	1	34	1,9410	2,4750	2,7615
4Y	1,7160	2	45	2,0740	2,5470	2,7955
5Y	1,8560	2	44	2,1880	2,6040	2,8420
7Y	2,0780	3	48	2,3560	2,6870	2,8570
10Y	2,2910	4	49	2,5110	2,7610	2,8840
15Y	2,4810	5	49	2,6440	2,8195	2,8945
20Y	2,5660	5	47	2,6940	2,8210	2,8745
30Y	2,6140	6	45	2,7080	2,7955	2,8275

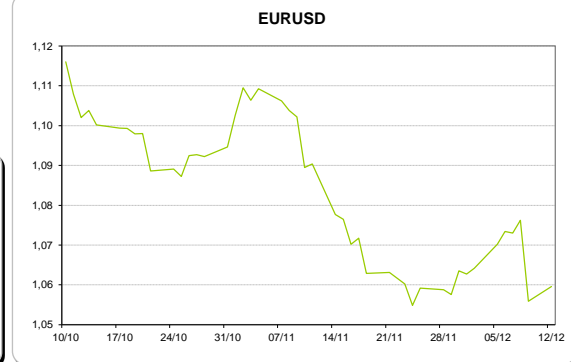
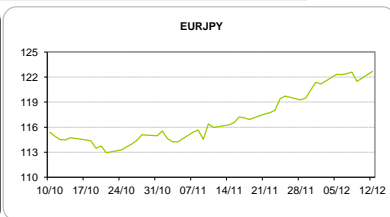
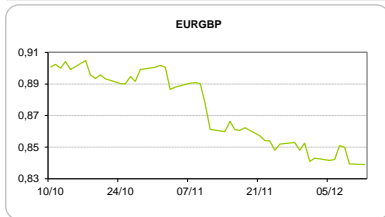


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,89	1,56	10,07	OT 2Y	0,225	-0,03	-12,60
JETFUEL	486,00	4,00	61,50	OT 5Y	2,166	-0,04	24,60
DIESEL	484,50	4,00	57,75	OT 10Y	3,832	-0,02	43,50
COBRE	5.830,00	44,00	413,00	BUND 10Y	-0,085	5,35	9,20
ZINCO	2.696,75	23,00	213,75	SCHATZ 2Y	-0,105	1,14	-13,90
OURO	1.161,89	1,88	-65,96	T-NOTE 10Y	3,183	0,65	29,90
TRIGO	414,00	-2,25	-7,50	T-NOTE 2Y	1,714	0,00	19,60
LICENÇA C02	4,91	0,43	-0,78	GILT 10Y	1,543	4,61	14,60



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0596	0,35%	-1,68%	1,0645	1,0694	1,0801
EUR/GBP	0,839	0,04%	2,49%	0,8409	0,8429	0,8474
EUR/JPY	122,69	-0,99%	-5,23%	122,69	122,69	122,69
EUR/CHF	1,0773	-0,32%	-0,53%	1,0760	1,0746	1,0719
EUR/BRL	3,5535	0,38%	3,71%	3,6597	3,7617	3,9544
EUR/PLN	4,4525	-0,02%	-0,66%	4,4787	4,5037	4,5515

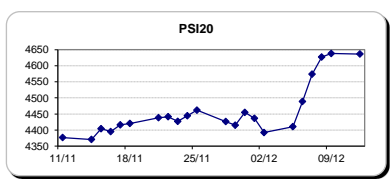


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0596	0,8390	122,69	1,0773	9,7454	7,4366	1,3934	1,41669	3,5535	8,9638
USD	0,9422	-	0,7894	115,41	1,0158	9,1806	7,0066	1,3128	1,3337	3,3481	8,4340

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,742	-1,50	-21,55
BANCO BPI	1,130	-0,18	3,57
BCP	1,2902	-1,41	-64,82
MONTEPIO	0,440	2,56	-32,82
CORT. AMORIM	7,900	-0,11	32,82
CTT	5,988	0,52	-32,37
EDP	2,825	-0,18	-14,94
EDP R	5,853	-1,37	-19,27
GALP	14,045	1,30	31,02
J MARTINS	15,230	-0,36	26,97
MOTA ENGIL	1,592	-1,12	-17,30
NOS	5,555	0,18	-23,34
PHAROL	0,198	1,02	-8,36
NAVIGATOR	3,110	-0,61	-10,91
REN	2,613	0,19	-6,07
SEMAPA	12,970	0,12	2,17
SONAE CAP.	0,810	0,12	58,82
SONAE SGPS	0,836	0,72	-20,23

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	2,56
GALP	1,30
PHAROL	1,02
SONAE SGPS	0,72
CTT	0,52
NAVIGATOR	-0,61
MOTA ENGIL	-1,12
EDP R	-1,37
BCP	-1,41
ALTRI	-1,50



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.636,79	-0,03%	-12,73%	5.349,85	4.175,28
CAC40	4.760,77	-0,07%	2,67%	4.780,95	3.892,46
ESTX 50 PR	3.199,11	0,05%	-2,09%	3.345,20	2.672,73
XTRA DAX	11.190,21	-0,12%	4,16%	11.231,69	8.699,29
S&P 500	2.255,86	-0,16%	10,37%	2.264,03	1.810,10
IBEX 35	9.186,40	0,18%	-3,75%	10.000,40	7.579,80
NIKKEI 225	19.155,03	0,84%	0,64%	19.869,08	14.864,01

