

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

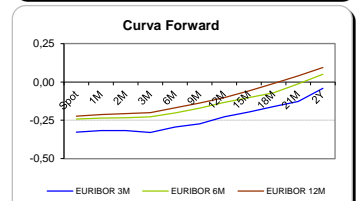
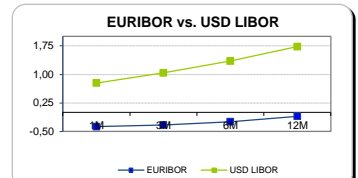
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

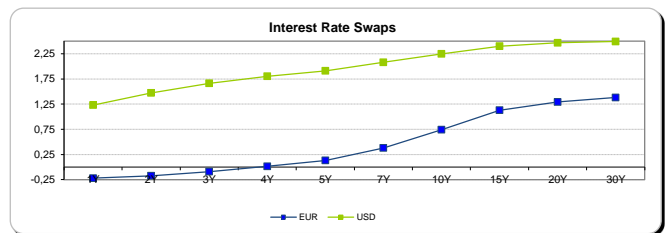
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7764	0	3	0,2609	-0,7892
3M	-0,3280	0	-2	3M	1,0412	1	5	0,3553	-0,7294
6M	-0,2410	0	-2	6M	1,3516	1	3	0,5241	-0,6636
12M	-0,1000	0	-2	12M	1,7282	2	4	0,7696	-0,5032

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2220	0	-2	-0,1020	0,3538	0,9280
2Y	-0,1720	1	-1	-0,0044	0,4953	1,0654
3Y	-0,0900	2	0	0,1149	0,6447	1,2147
4Y	0,0130	3	1	0,2445	0,7827	1,3371
5Y	0,1310	4	1	0,3793	0,9225	1,4455
7Y	0,3790	5	-1	0,6534	1,1653	1,6027
10Y	0,7410	5	-1	0,9997	1,4032	1,7389
15Y	1,1280	5	1	1,3172	1,5857	1,8048
20Y	1,2920	5	2	1,4498	1,6410	1,7866
30Y	1,3800	5	4	1,5096	1,6392	1,7332

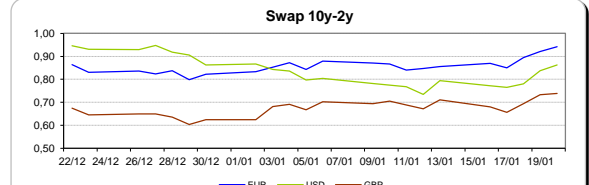
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2300	1	1	1,7971	2,3885	2,6585
2Y	1,4730	1	-6	1,9675	2,4645	2,6965
3Y	1,6620	1	-13	2,1060	2,5275	2,7300
4Y	1,8020	2	-19	2,2115	2,5780	2,7570
5Y	1,9090	2	-23	2,2970	2,6200	2,8055
7Y	2,0780	2	-27	2,4235	2,6845	2,8080
10Y	2,2480	3	-29	2,5455	2,7380	2,8240
15Y	2,4010	3	-30	2,6425	2,7740	2,8225
20Y	2,4660	3	-29	2,6705	2,7630	2,7940
30Y	2,4930	3	-29	2,6650	2,7270	2,7420

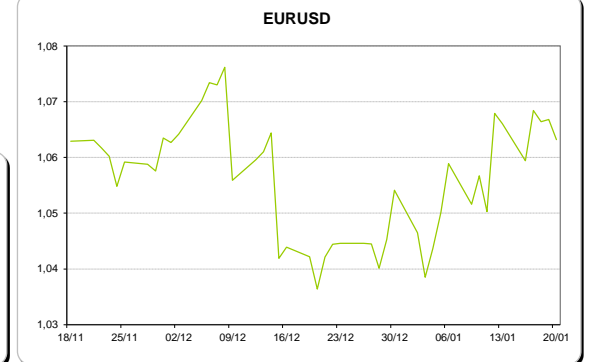
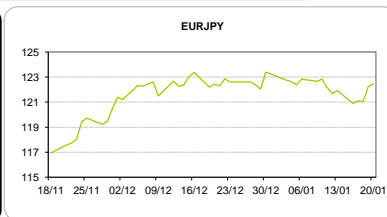
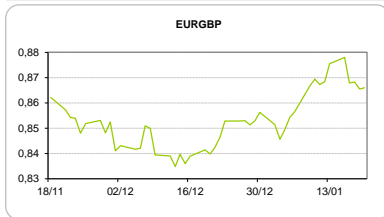


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,40	1,24	-0,62	OT 2Y	0,083	-0,04	-16,80
JETFUEL	493,25	5,75	2,25	OT 5Y	1,914	0,00	-5,90
DIESEL	493,50	1,50	1,00	OT 10Y	3,872	-0,01	10,20
COBRE	5.740,00	-29,50	243,50	BUND 10Y	-0,171	5,45	7,30
ZINCO	2.761,75	-6,75	160,00	SCHATZ 2Y	-0,076	2,74	5,40
OURO	1.203,51	-1,32	71,23	T-NOTE 10Y	3,187	2,58	-6,50
TRIGO	426,75	3,25	23,50	T-NOTE 2Y	1,745	-1,52	-6,80
LICENÇA C02	5,45	0,25	0,20	GILT 10Y	1,428	2,47	1,30



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0632	-0,34%	2,59%	1,0680	1,0732	1,0854
EUR/GBP	0,86595	-0,05%	3,02%	0,8678	0,8698	0,8745
EUR/JPY	122,47	-0,20%	-0,03%	122,47	122,47	122,47
EUR/CHF	1,0731	-0,01%	-0,38%	1,0720	1,0708	1,0683
EUR/BRL	3,4041	0,25%	2,27%	3,5003	3,5923	3,7617
EUR/PLN	4,3695	0,09%	0,94%	4,3945	4,4201	4,4718

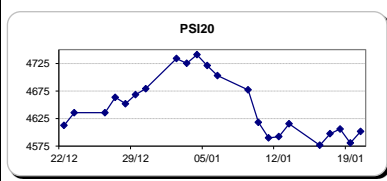


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0632	0,8660	122,47	1,0731	9,5236	7,4366	1,4255	1,41604	3,4041	9,0109
USD	0,9365	-	0,8116	115,025	1,0057	8,9110	6,9646	1,3331	1,3249	3,1901	8,4240

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,107	2,24	6,29
BANCO BPI	1,132	0,09	0,09
BCP	0,1575	10,37	-14,62
MONTEPIO	0,412	0,00	-2,14
CORT. AMORIM	8,536	0,42	0,42
CTT	6,070	-0,44	-5,82
EDP	2,780	-0,71	-3,94
EDP R	5,759	-0,36	-4,59
GALP	14,025	-0,32	-1,16
J MARTINS	15,920	0,37	8,01
MOTA ENGIL	1,660	0,67	3,11
NOS	5,214	-0,87	-7,52
PHAROL	0,229	0,88	10,63
NAVIGATOR	3,300	0,36	1,07
REN	2,580	-1,53	-4,37
SEMAPA	13,015	-0,08	-2,87
SONAE CAP.	0,705	-1,40	-5,75
SONAE SGPS	0,856	-2,17	-2,06

Maiores ganhos/perdas	
Título	Variação %
BCP	10,37
ALTRI	2,24
PHAROL	0,88
MOTA ENGIL	0,67
J MARTINS	0,47
EDP	-0,71
NOS	-0,87
SONAE CAP.	-1,40
REN	-1,53
SONAE SGPS	-2,17



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.601,65	0,46%	-1,66%	5.222,69	4.175,28
CAC40	4.850,67	0,20%	-0,24%	4.929,60	3.892,46
ESTX 50 PR	3.299,44	0,28%	0,27%	3.334,44	2.672,73
XTRA DAX	11.630,13	0,29%	1,30%	11.692,27	8.699,29
S&P 500	2.268,90	0,22%	1,34%	2.282,10	1.810,10
IBEX 35	9.380,10	0,01%	0,30%	9.552,10	7.579,80
NIKKEI 225	19.137,91	0,34%	0,12%	19.615,40	14.864,01

