

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

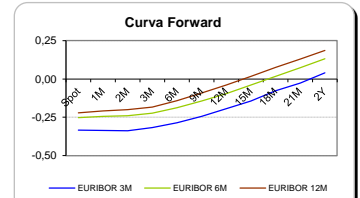
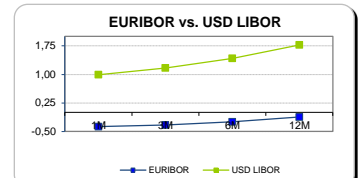
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

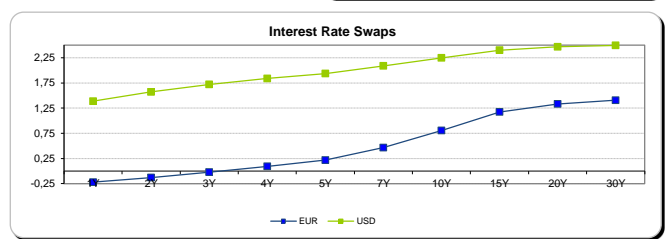
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,9922	0	1	0,2563	-0,7762
3M	-0,3290	0	0	3M	1,1704	0	2	0,3288	-0,7300
6M	-0,2480	0	-1	6M	1,4236	0	0	0,4774	-0,6648
12M	-0,1210	0	-1	12M	1,7748	1	-3	0,6865	-0,4896

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2200	0	-2	-0,0392	0,4506	0,9844
2Y	-0,1270	0	-5	0,0715	0,5917	1,1064
3Y	-0,0210	0	-6	0,1991	0,7214	1,2215
4Y	0,0950	0	-6	0,3317	0,8420	1,3300
5Y	0,2180	0	-6	0,4602	0,9655	1,4260
7Y	0,4650	1	-6	0,7077	1,1785	1,5740
10Y	0,8040	1	-5	1,0194	1,4022	1,7099
15Y	1,1740	2	-4	1,3208	1,5721	1,7693
20Y	1,3320	3	-3	1,4397	1,6165	1,7406
30Y	1,4070	4	-3	1,4813	1,5949	1,6704

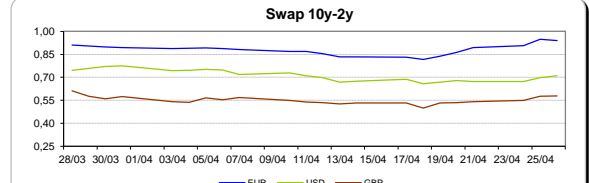
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3850	4	1	1,7878	2,2450	2,5045
2Y	1,5700	5	-5	1,9035	2,3185	2,5460
3Y	1,7190	6	-9	2,0215	2,3795	2,5640
4Y	1,8370	6	-12	2,1125	2,4310	2,6140
5Y	1,9350	6	-13	2,1875	2,4735	2,6695
7Y	2,0880	6	-14	2,3055	2,5465	2,6920
10Y	2,2480	6	-15	2,4335	2,6215	2,7240
15Y	2,4010	6	-15	2,5470	2,6585	2,7200
20Y	2,4670	5	-16	2,5865	2,6775	2,7025
30Y	2,4940	5	-16	2,5920	2,6325	2,6695

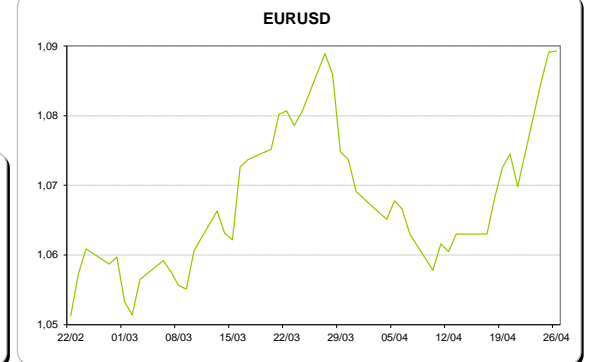
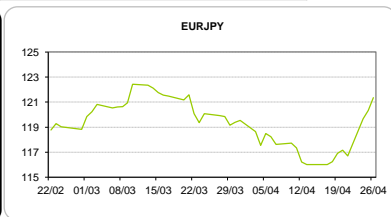


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,02	-0,08	1,10	OT 2Y	0,384	-0,04	-23,90
JETFUEL	467,25	-0,50	8,75	OT 5Y	2,035	-0,02	-30,70
DIESEL	471,75	-0,50	15,75	OT 10Y	3,574	-0,03	-50,30
COBRE	5.714,00	51,00	-98,00	BUND 10Y	-0,091	-1,79	-7,10
ZINCO	2.594,50	1,50	-232,75	SCHATZ 2Y	-0,073	-0,69	-3,60
OURO	1.264,43	0,19	20,98	T-NOTE 10Y	3,035	0,00	-7,30
TRIGO	432,00	5,00	-7,50	T-NOTE 2Y	1,771	-0,38	-3,40
LICENÇA C02	4,59	0,09	-0,18	GILT 10Y	1,027	0,27	-11,00



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0893	0,02%	0,04%	1,0944	1,0997	1,1113
EUR/GBP	0,84903	0,03%	1,77%	0,8508	0,8525	0,8564
EUR/JPY	121,35	-0,83%	-1,17%	121,35	121,35	121,35
EUR/CHF	1,0827	0,33%	-1,09%	1,0815	1,0801	1,0772
EUR/BRL	3,4817	-1,10%	-2,32%	3,5727	3,6515	3,8067
EUR/PLN	4,2299	-0,20%	0,36%	4,2523	4,2747	4,3201

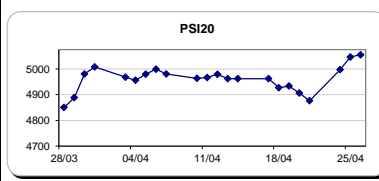


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0893	0,8490	121,35	1,0827	9,5543	7,4404	1,4792	1,45752	3,4817	9,3422
USD	0,9192	-	0,7778	111,56	0,9944	8,7864	6,8381	1,3552	1,3383	3,1830	8,5901

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,309	1,15	11,52
BANCO BPI	1,055	-0,94	-6,72
BCP	0,2040	-1,11	10,59
MONTEPIO	0,408	-2,16	-3,09
CORT. AMORIM	10,805	1,60	27,12
CTT	5,369	3,17	-16,70
EDP	3,102	-0,51	7,19
EDP R	6,980	-0,14	15,64
GALP	14,450	-0,21	1,83
J MARTINS	16,710	0,27	13,36
MOTA ENGIL	2,295	5,28	42,55
NOS	5,341	1,37	-5,27
PHAROL	0,266	-6,34	28,50
NAVIGATOR	3,845	1,29	17,76
REN	2,740	1,97	1,56
SEMAPA	14,155	-1,46	5,63
SONAE CAP.	0,863	0,35	15,37
SONAE SGPS	0,926	-0,54	5,95

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	5,28
CTT	3,17
REN	1,97
CORT. AMORIM	1,60
NOS	1,37
BANCO BPI	-0,94
BCP	-1,11
SEMAPA	-1,46
MONTEPIO	-2,16
PHAROL	-6,34



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.054,95	0,17%	8,03%	5.105,18	4.175,28
CAC40	5.287,88	0,19%	8,75%	5.296,52	3.955,98
ESTX 50 PR	3.578,71	-0,12%	8,76%	3.593,13	2.678,27
XTRA DAX	12.472,80	0,05%	8,64%	12.486,29	9.214,10
S&P 500	2.391,86	0,14%	6,84%	2.400,98	1.991,68
IBEX 35	10.763,40	-0,18%	15,09%	10.828,80	7.579,80
NIKKEI 225	19.289,43	1,10%	0,92%	19.668,01	14.864,01

