

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

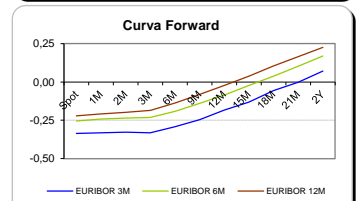
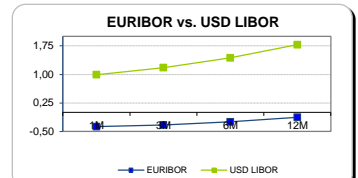
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

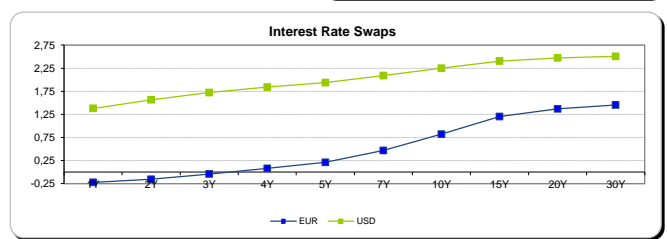
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,9928	0	1	0,2553	-0,7858
3M	-0,3290	0	0	3M	1,1793	1	3	0,3231	-0,7320
6M	-0,2480	0	-1	6M	1,4360	1	1	0,4684	-0,6630
12M	-0,1240	0	-1	12M	1,7807	1	-1	0,6788	-0,4906

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2213	0	0	-0,0235	0,4880	1,0290
2Y	-0,1550	0	0	0,1011	0,6300	1,1510
3Y	-0,0410	1	3	0,2292	0,7620	1,2760
4Y	0,0810	1	5	0,3644	0,8890	1,3890
5Y	0,2110	2	7	0,4956	1,0150	1,4788
7Y	0,4680	2	8	0,7491	1,2350	1,6330
10Y	0,8220	3	9	1,0727	1,4645	1,7700
15Y	1,2040	3	9	1,3775	1,6437	1,8370
20Y	1,3690	3	10	1,5052	1,6911	1,8190
30Y	1,4520	3	10	1,5526	1,6743	1,7562

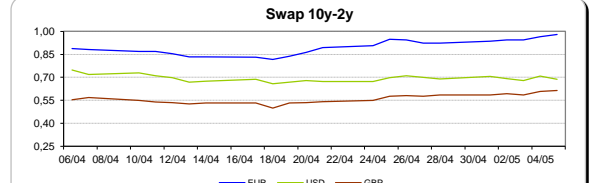
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3810	0	0	1,7931	2,2600	2,4835
2Y	1,5680	-1	-3	1,9215	2,3259	2,5260
3Y	1,7210	-1	-5	2,0418	2,3640	2,5495
4Y	1,8410	-1	-6	2,1264	2,4130	2,5960
5Y	1,9380	-1	-6	2,1992	2,4560	2,6552
7Y	2,0900	-2	-7	2,2960	2,5300	2,6710
10Y	2,2500	-3	-8	2,4210	2,6010	2,7010
15Y	2,4050	-4	-9	2,5290	2,6520	2,7070
20Y	2,4740	-4	-9	2,5690	2,6560	2,6875
30Y	2,5040	-4	-9	2,5710	2,6180	2,6470

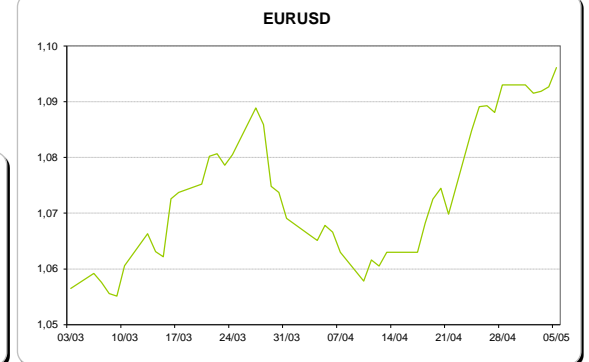
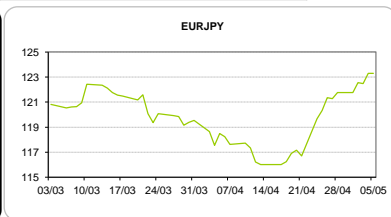
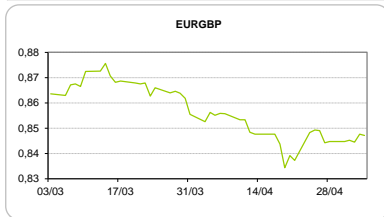


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,33	0,95	-5,30	OT 2Y	0,374	0,00	-18,90
JETFUEL	447,50	-9,75	-39,50	OT 5Y	1,850	-0,02	-38,30
DIESEL	439,75	-9,00	-46,75	OT 10Y	3,386	-0,04	-56,50
COBRE	5.540,50	-57,00	-236,50	BUND 10Y	-0,037	3,07	14,20
ZINCO	2.557,25	-5,25	-167,50	SCHATZ 2Y	-0,060	2,29	11,40
OURO	1.229,34	1,24	-26,36	T-NOTE 10Y	3,054	-0,48	-1,80
TRIGO	443,25	5,50	0,75	T-NOTE 2Y	1,805	0,76	2,60
LICENÇA C02	4,61	0,09	-0,21	GILT 10Y	1,057	0,64	1,60



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0961	0,31%	2,65%	1,1012	1,1068	1,1186
EUR/GBP	0,8471	0,06%	0,94%	0,8488	0,8506	0,8546
EUR/JPY	123,29	0,02%	-3,89%	123,29	123,29	123,29
EUR/CHF	1,0858	-0,22%	-1,32%	1,0846	1,0834	1,0807
EUR/BRL	3,4899	0,42%	-4,61%	3,5798	3,6588	3,8163
EUR/PLN	4,2077	0,51%	0,62%	4,2301	4,2526	4,2988

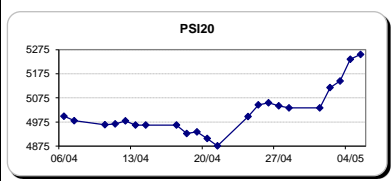


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0961	0,8471	123,29	1,0858	9,6700	7,4359	1,5066	1,48335	3,4899	9,4621
USD	0,9101	-	0,7717	112,62	0,9882	8,7910	6,7690	1,3692	1,3503	3,1752	8,5974

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,329	-1,39	12,03
BANCO BPI	1,065	-0,37	-5,84
BCP	0,2300	1,77	24,69
MONTEPIO	0,411	-2,14	-2,38
CORT. AMORIM	11,605	-2,85	36,53
CTT	5,650	-0,25	-12,34
EDP	3,255	1,40	12,47
EDP R	7,022	0,31	16,34
GALP	13,930	-0,43	-1,83
J MARTINS	17,085	1,55	15,91
MOTA ENGIL	2,630	0,77	63,35
NOS	5,534	-0,02	-1,84
PHAROL	0,289	0,35	39,61
NAVIGATOR	3,950	-0,85	20,98
REN	2,850	0,35	5,63
SEMAPA	14,595	0,21	8,92
SONAE CAP.	0,875	-0,57	16,98
SONAE SGPS	0,968	-1,12	10,76

Maiores ganhos/perdas	
Título	Variação %
BCP	1,77
J MARTINS	1,55
EDP	1,40
MOTA ENGIL	0,77
REN	0,35
NAVIGATOR	-0,85
SONAE SGPS	-1,12
ALTRI	-1,39
MONTEPIO	-2,14
CORT. AMORIM	-2,85



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.254,81	0,37%	12,30%	5.260,25	4.175,28
CAC40	5.432,40	1,12%	11,72%	5.432,40	3.955,98
ESTX 50 PR	3.658,79	0,85%	11,19%	3.658,79	2.678,27
XTRA DAX	12.716,89	0,55%	10,76%	12.718,66	9.214,10
S&P 500	2.391,37	0,07%	6,81%	2.400,98	1.991,68
IBEX 35	11.135,40	0,95%	18,88%	11.130,40	7.579,80
NIKKEI 225	19.445,70	0,70%	1,73%	19.668,01	14.864,01

