

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

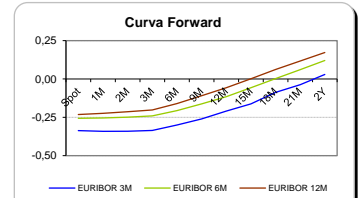
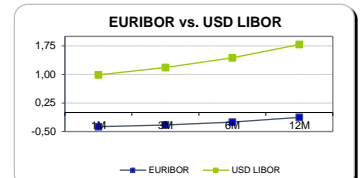
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

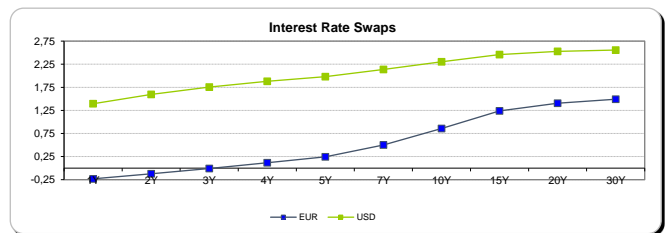
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,9891	0	0	0,2548	-0,7816
3M	-0,3290	0	0	3M	1,1818	0	3	0,3146	-0,7270
6M	-0,2510	0	-1	6M	1,4393	0	2	0,4622	-0,6590
12M	-0,1270	0	-1	12M	1,7857	0	0	0,6745	-0,4824

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2318	0	-1	-0,0586	0,4257	0,9650
2Y	-0,1240	1	4	0,0569	0,5475	1,0707
3Y	-0,0090	1	7	0,1807	0,6970	1,2006
4Y	0,1150	2	10	0,3025	0,8247	1,3181
5Y	0,2450	2	11	0,4395	0,9505	1,4270
7Y	0,5020	2	13	0,6915	1,1736	1,5815
10Y	0,8580	2	14	1,0157	1,4078	1,7210
15Y	1,2400	2	16	1,3270	1,5876	1,7880
20Y	1,4070	2	17	1,4551	1,6395	1,7730
30Y	1,4920	1	18	1,5074	1,6280	1,7124

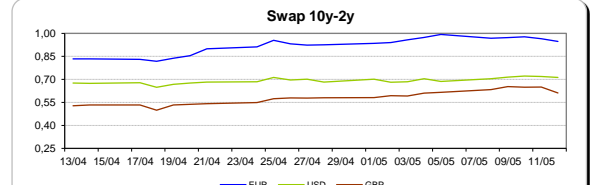
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3940	-2	0	1,7179	2,1680	2,4345
2Y	1,5950	-3	0	1,8385	2,2410	2,4885
3Y	1,7540	-3	0	1,9455	2,3040	2,5300
4Y	1,8790	-4	-1	2,0355	2,3620	2,5665
5Y	1,9800	-4	-1	2,1115	2,4110	2,6232
7Y	2,1380	-4	-2	2,2390	2,4905	2,6505
10Y	2,3030	-3	-2	2,3750	2,5740	2,6875
15Y	2,4600	-3	-3	2,4970	2,6310	2,7025
20Y	2,5280	-3	-3	2,5420	2,6390	2,6875
30Y	2,5570	-3	-3	2,5540	2,6175	2,6450

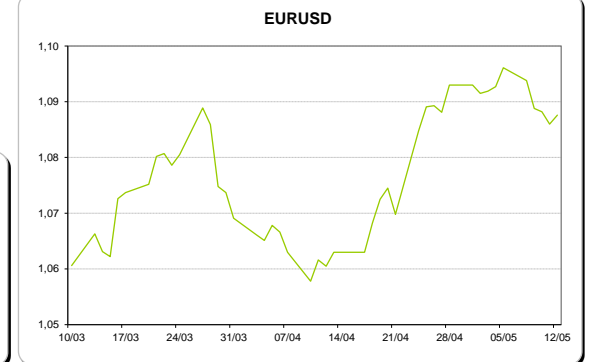
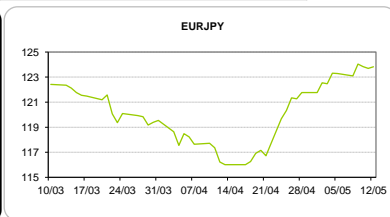
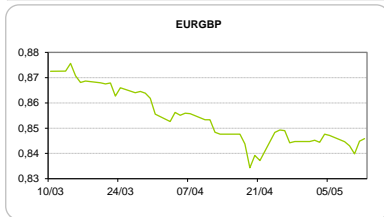


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,75	-0,02	-5,55	OT 2Y	0,348	0,00	-2,10
JETFUEL	461,50	6,75	-38,25	OT 5Y	1,833	-0,04	-38,60
DIESEL	457,00	4,75	-45,50	OT 10Y	3,383	-0,01	-47,80
COBRE	5.538,50	42,50	-224,00	BUND 10Y	-0,073	-4,11	16,80
ZINCO	2.580,00	-6,00	23,75	SCHATZ 2Y	-0,060	-1,37	15,70
OURO	1.229,67	4,62	-57,25	T-NOTE 10Y	3,016	-6,85	-1,30
TRIGO	432,50	-1,25	-13,75	T-NOTE 2Y	1,764	-5,70	0,80
LICENÇA C02	4,45	0,10	-0,48	GILT 10Y	1,020	-8,45	2,30



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0876	0,15%	2,56%	1,0927	1,0981	1,1097
EUR/GBP	0,84588	-0,12%	0,30%	0,8475	0,8493	0,8531
EUR/JPY	123,82	-0,11%	-6,14%	123,82	123,82	123,82
EUR/CHF	1,0933	0,11%	-2,20%	1,0922	1,0910	1,0885
EUR/BRL	3,4137	-0,11%	-2,34%	3,5002	3,5743	3,7220
EUR/PLN	4,2188	0,16%	0,63%	4,2415	4,2643	4,3096

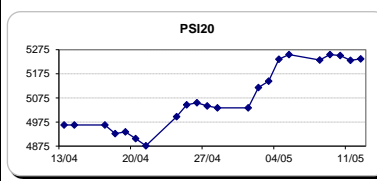


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0876	0,8459	123,82	1,0933	9,6607	7,4399	1,4990	1,47699	3,4137	9,3645
USD	0,9155	-	0,7759	113,245	1,0029	8,8375	6,8119	1,3720	1,3523	3,1313	8,5828

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,195	0,22	8,57
BANCO BPI	1,079	-0,55	-4,60
BCP	0,2200	-2,35	19,27
MONTEPIO	0,408	0,00	-3,09
CORT. AMORIM	11,400	1,15	34,12
CTT	5,781	1,72	-10,30
EDP	3,300	1,04	14,03
EDP R	6,981	-0,48	15,66
GALP	14,325	0,28	0,95
J MARTINS	16,940	0,77	14,93
MOTA ENGIL	2,508	-0,87	55,78
NOS	5,457	0,52	-3,21
PHAROL	0,269	-2,89	29,95
NAVIGATOR	3,997	0,68	22,42
REN	2,895	0,94	7,30
SEMAPA	15,415	0,78	15,04
SONAE CAP.	0,957	4,70	27,94
SONAE SGPS	0,948	-0,11	8,47

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	4,70
CTT	1,72
CORT. AMORIM	1,15
EDP	1,04
REN	0,94
EDP R	-0,48
BANCO BPI	-0,55
MOTA ENGIL	-0,87
BCP	-2,35
PHAROL	-2,89



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.237,15	0,12%	11,92%	5.291,59	4.175,28
CAC40	5.405,42	0,41%	11,17%	5.442,10	3.955,98
ESTX 50 PR	3.637,52	0,39%	10,55%	3.666,80	2.678,27
XTRA DAX	12.770,41	0,47%	11,23%	12.783,23	9.214,10
S&P 500	2.391,50	-0,13%	6,81%	2.403,87	1.991,68
IBEX 35	10.897,00	0,33%	16,52%	11.184,40	7.579,80
NIKKEI 225	19.883,90	-0,39%	4,03%	19.989,94	14.864,01

