

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

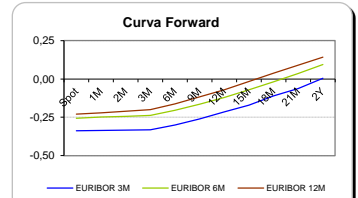
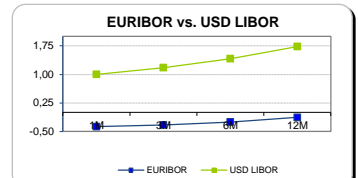
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

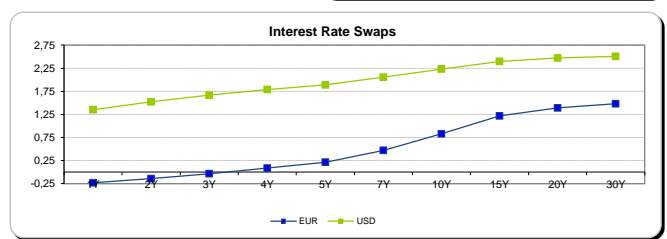
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,0036	0	1	0,2563	-0,7854
3M	-0,3310	0	0	3M	1,1784	0	2	0,3112	-0,7290
6M	-0,2510	0	0	6M	1,4141	-1	1	0,4518	-0,6590
12M	-0,1290	0	-1	12M	1,7329	-1	-4	0,6573	-0,4844

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2302	0	-1	-0,0698	0,4101	0,9321
2Y	-0,1410	0	2	0,0360	0,5441	1,0617
3Y	-0,0330	0	5	0,1607	0,6549	1,1974
4Y	0,0870	-1	8	0,2892	0,8037	1,3021
5Y	0,2150	-1	10	0,4156	0,9315	1,4132
7Y	0,4720	-1	12	0,6713	1,1493	1,5620
10Y	0,8280	-2	15	0,9878	1,3899	1,7065
15Y	1,2180	-2	18	1,3136	1,5774	1,7818
20Y	1,3900	-2	20	1,4453	1,6314	1,7695
30Y	1,4800	-2	22	1,4997	1,6207	1,7063

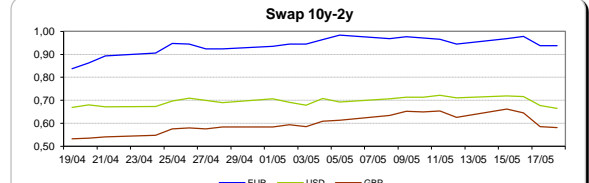
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3520	-1	-1	1,6303	2,0430	2,3150
2Y	1,5220	-1	-2	1,7295	2,1190	2,3625
3Y	1,6680	-2	-2	1,8400	2,1830	2,3775
4Y	1,7880	-3	-1	1,9260	2,2380	2,4460
5Y	1,8900	-3	-1	2,0010	2,2880	2,5106
7Y	2,0540	-3	0	2,1240	2,3730	2,5385
10Y	2,2300	-3	0	2,2650	2,4610	2,5790
15Y	2,3980	-2	1	2,3910	2,5145	2,5795
20Y	2,4710	-3	0	2,4380	2,5350	2,5720
30Y	2,5050	-3	0	2,4520	2,4950	2,5440

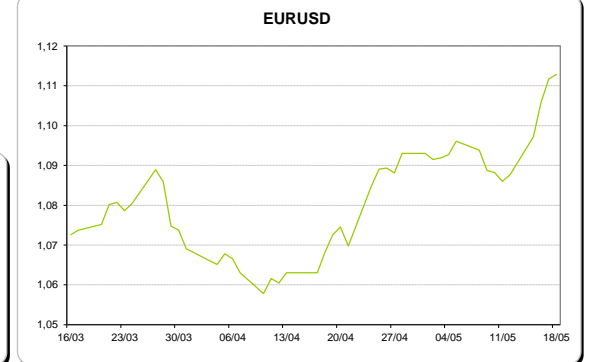
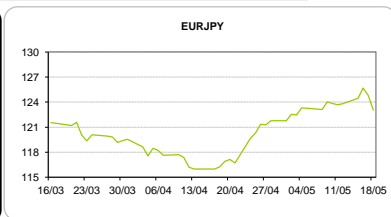
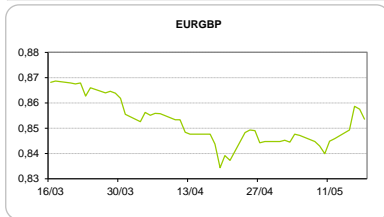


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,57	0,36	-2,87	OT 2Y	0,324	0,01	-8,40
JETFUEL	473,50	4,25	-28,50	OT 5Y	1,622	-0,01	-58,50
DIESEL	472,25	6,25	-33,00	OT 10Y	3,203	-0,01	-61,50
COBRE	5.611,50	-1,00	-82,00	BUND 10Y	-0,117	-3,72	15,60
ZINCO	2.553,75	15,75	-67,50	SCHATZ 2Y	-0,080	-1,14	15,10
OURO	1.253,85	-7,38	-35,75	T-NOTE 10Y	2,934	0,16	1,20
TRIGO	423,75	-3,25	-13,25	T-NOTE 2Y	1,722	0,76	3,80
LICENÇA C02	4,76	0,18	-0,10	GILT 10Y	0,989	-1,28	1,30



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1129	0,11%	4,18%	1,1181	1,1236	1,1350
EUR/GBP	0,85363	0,45%	-1,16%	0,8553	0,8571	0,8609
EUR/JPY	123,05	1,44%	-5,52%	123,05	123,05	123,05
EUR/CHF	1,0877	0,42%	-1,72%	1,0865	1,0852	1,0825
EUR/BRL	3,7543	-6,67%	-11,18%	3,8470	3,9255	4,0986
EUR/PLN	4,2183	-0,66%	0,37%	4,2410	4,2641	4,3100

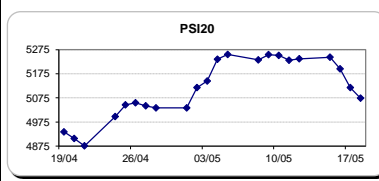


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1129	0,8536	123,05	1,0877	9,7744	7,4413	1,5133	1,49699	3,7543	9,3983
USD	0,8989	-	0,7695	111,11	0,9785	8,7758	6,6888	1,3589	1,3463	3,3276	8,4380

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,069	-0,63	5,31
BANCO BPI	1,052	-1,77	-6,98
BCP	0,2151	2,28	16,61
MONTEPIO	0,408	0,00	-3,09
CORT. AMORIM	10,820	-1,46	27,29
CTT	5,300	-0,38	-17,77
EDP	2,989	-2,19	3,28
EDP R	6,979	0,23	15,62
GALP	13,870	-3,34	-2,26
J MARTINS	17,195	-0,17	16,66
MOTA ENGIL	2,485	-3,50	54,35
NOS	5,302	-0,90	-5,96
PHAROL	0,238	-7,03	14,98
NAVIGATOR	3,857	-1,86	18,13
REN	2,830	-1,77	4,89
SEMAPA	15,475	-0,90	15,49
SONAE CAP.	0,970	0,00	29,68
SONAE SGPS	0,920	-0,86	5,26

Maiores ganhos/perdas	
Título	Variação %
BCP	2,28
EDP R	0,23
NAVIGATOR	-1,86
EDP	-2,19
GALP	-3,34
MOTA ENGIL	-3,50
PHAROL	-7,03



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.073,89	-0,85%	8,43%	5.291,59	4.175,28
CAC40	5.289,73	-0,53%	8,79%	5.442,10	3.955,98
ESTX 50 PR	3.562,22	-0,63%	8,26%	3.666,80	2.678,27
XTRA DAX	12.590,06	-0,33%	9,66%	12.841,66	9.214,10
S&P 500	2.360,59	0,13%	5,42%	2.405,77	1.991,68
IBEX 35	10.684,90	-0,94%	14,25%	11.184,40	7.579,80
NIKKEI 225	19.553,86	-1,32%	2,30%	19.998,49	14.864,01

