

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

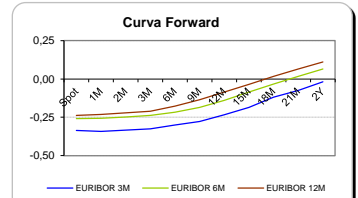
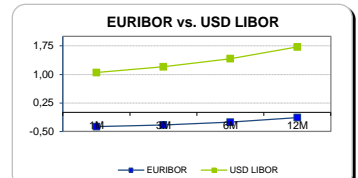
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

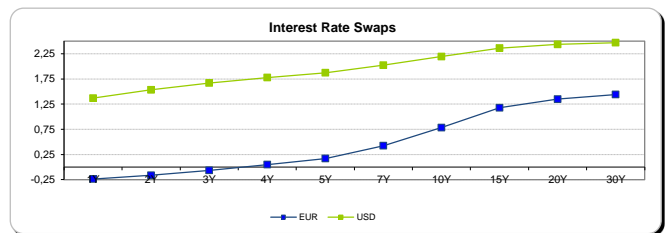
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,0505	1	6	0,2523	-0,7874
3M	-0,3290	0	0	3M	1,2018	0	3	0,2965	-0,7296
6M	-0,2540	0	-1	6M	1,4149	0	-1	0,4393	-0,6618
12M	-0,1310	0	-1	12M	1,7215	0	-5	0,6363	-0,4896

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2370	0	-1	-0,0882	0,3760	0,9324
2Y	-0,1620	0	-2	0,0133	0,5095	1,0700
3Y	-0,0650	-1	-3	0,1388	0,6520	1,1969
4Y	0,0480	-1	-3	0,2657	0,7890	1,3135
5Y	0,1710	-1	-3	0,3980	0,9200	1,4190
7Y	0,4250	-1	-2	0,6595	1,1540	1,5820
10Y	0,7830	-1	-1	0,9980	1,3988	1,7270
15Y	1,1760	0	1	1,3224	1,5914	1,8056
20Y	1,3490	0	2	1,4610	1,6539	1,7966
30Y	1,4420	0	3	1,5205	1,6469	1,7376

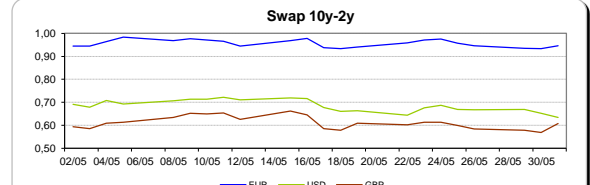
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3680	0	-4	1,6629	2,0655	2,3196
2Y	1,5330	0	-7	1,7580	2,1282	2,3786
3Y	1,6680	0	-8	1,8766	2,1920	2,3965
4Y	1,7780	0	-10	1,9537	2,2506	2,4635
5Y	1,8710	-1	-11	2,0246	2,3009	2,4980
7Y	2,0230	-1	-11	2,1459	2,3860	2,5587
10Y	2,1930	-2	-11	2,2852	2,4747	2,6019
15Y	2,3600	-2	-9	2,4086	2,5398	2,5950
20Y	2,4340	-2	-9	2,4614	2,5580	2,5845
30Y	2,4710	-2	-8	2,4783	2,5160	2,5430

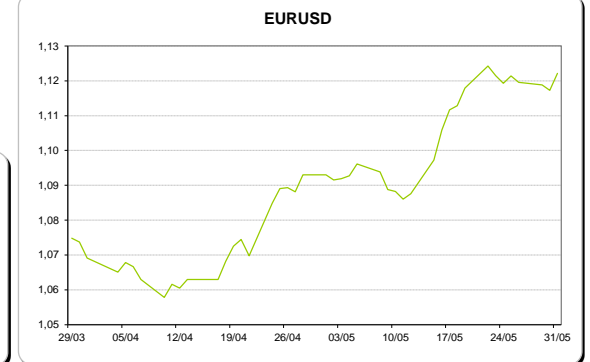
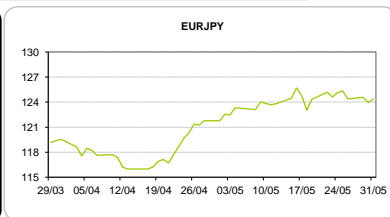
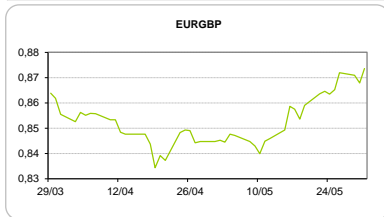


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,94	-1,30	-1,43	OT 2Y	0,274	0,01	-16,00
JETFUEL	470,75	-3,00	3,75	OT 5Y	1,465	-0,02	-55,30
DIESEL	464,25	-4,75	2,00	OT 10Y	3,060	-0,05	-48,50
COBRE	5.658,00	-1,50	-79,50	BUND 10Y	-0,163	1,11	-3,30
ZINCO	2.616,50	-16,50	-3,75	SCHATZ 2Y	-0,124	-0,91	-1,40
OURO	1.268,53	5,38	0,24	T-NOTE 10Y	2,953	-0,63	-10,90
TRIGO	431,50	2,00	-0,75	T-NOTE 2Y	1,794	0,38	-5,70
LICENÇA C02	4,98	-0,16	0,41	GILT 10Y	1,065	4,76	-5,40



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1221	0,43%	2,66%	1,1277	1,1332	1,1451
EUR/GBP	0,87365	-0,65%	-3,31%	0,8755	0,8773	0,8811
EUR/JPY	124,4	-0,35%	-2,12%	124,40	124,40	124,40
EUR/CHF	1,0882	0,19%	-0,21%	1,0870	1,0858	1,0833
EUR/BRL	3,6512	-0,19%	-5,17%	3,7471	3,8237	3,9820
EUR/PLN	4,1824	-0,15%	1,02%	4,2063	4,2290	4,2758

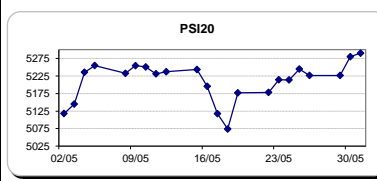


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1221	0,8737	124,40	1,0882	9,7622	7,4385	1,5177	1,51086	3,6512	9,4741
USD	0,8895	-	0,775	110,6	0,9680	8,6771	6,6173	1,3509	1,3437	3,2454	8,4212

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,340	-0,78	12,32
BANCO BPI	1,069	-0,37	-5,48
BCP	0,2300	-0,82	24,69
MONTEPIO	0,752	21,29	78,62
CORT. AMORIM	12,120	3,68	42,59
CTT	5,418	-4,28	-15,93
EDP	3,274	2,15	13,13
EDP R	6,995	0,52	15,89
GALP	13,730	-1,26	-3,24
J MARTINS	17,720	0,48	20,22
MOTA ENGIL	2,720	0,74	68,94
NOS	5,443	0,18	-3,46
PHAROL	0,269	0,37	29,95
NAVIGATOR	4,030	0,20	23,43
REN	2,873	0,38	6,49
SEMAPA	16,570	0,21	23,66
SONAE CAP.	0,882	1,50	17,91
SONAE SGPS	0,917	-0,43	4,92

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	21,29
CORT. AMORIM	3,68
EDP	2,15
SONAE CAP.	1,50
MOTA ENGIL	0,74
SONAE SGPS	-0,43
ALTRI	-0,78
BCP	-0,82
GALP	-1,26
CTT	-4,28



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.289,98	0,19%	13,05%	5.309,06	4.175,28
CAC40	5.283,63	-0,42%	8,67%	5.442,10	3.955,98
ESTX 50 PR	3.554,59	-0,19%	8,03%	3.666,80	2.678,27
XTRA DAX	12.615,06	0,13%	9,88%	12.841,66	9.214,10
S&P 500	2.408,11	-0,20%	7,56%	2.418,71	1.991,68
IBEX 35	10.880,00	0,03%	16,34%	11.184,40	7.579,80
NIKKEI 225	19.650,57	-0,14%	2,81%	19.998,49	14.864,01

