

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

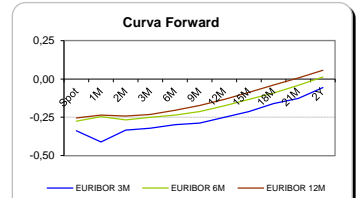
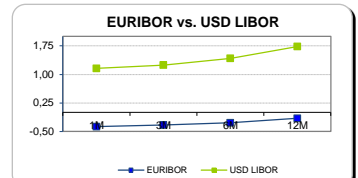
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

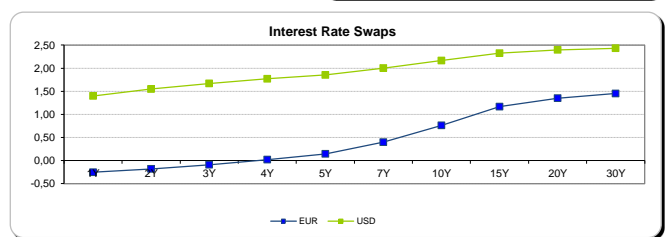
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,1589	2	17	0,2520	-0,7878
3M	-0,3310	0	0	3M	1,2456	0	7	0,2899	-0,7306
6M	-0,2710	0	-2	6M	1,4232	0	-1	0,4159	-0,6640
12M	-0,1520	0	-3	12M	1,7357	0	-3	0,6096	-0,4986

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2543	0	-2	-0,1368	0,3195	0,8518
2Y	-0,1810	1	-4	-0,0401	0,4505	0,9956
3Y	-0,0890	1	-6	0,0780	0,5849	1,1273
4Y	0,0220	1	-7	0,2067	0,7185	1,2460
5Y	0,1440	2	-7	0,3352	0,8512	1,3520
7Y	0,3980	2	-7	0,5951	1,0887	1,5245
10Y	0,7620	2	-6	0,9369	1,3422	1,6760
15Y	1,1690	2	-4	1,2734	1,5448	1,7584
20Y	1,3510	1	-2	1,4130	1,6050	1,7509
30Y	1,4530	2	-1	1,4760	1,6027	1,6945

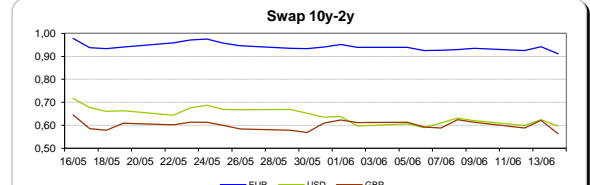
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4010	0	4	1,6183	1,9595	2,2450
2Y	1,5490	-1	1	1,6995	2,0280	2,2750
3Y	1,6710	-1	-3	1,7880	2,0910	2,3200
4Y	1,7690	-1	-12	1,8635	2,1500	2,3650
5Y	1,8550	-1	-7	1,9330	2,2020	2,4325
7Y	2,0010	-2	-8	2,0746	2,3148	2,4660
10Y	2,1640	-2	-9	2,2175	2,3870	2,5150
15Y	2,3240	-2	-10	2,3300	2,4861	2,5490
20Y	2,3960	-2	-10	2,3880	2,4840	2,5597
30Y	2,4310	-2	-10	2,4090	2,4760	2,5110

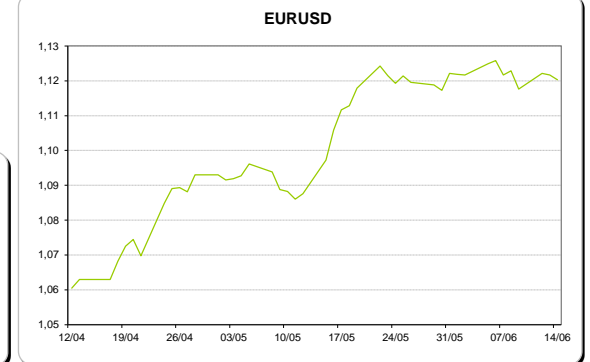
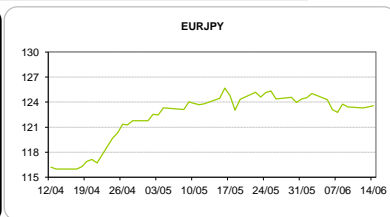
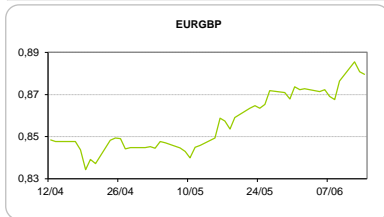


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,93	-1,79	-4,12	OT 2Y	0,070	-0,03	-28,90
JETFUEL	445,50	-4,75	-13,50	OT 5Y	1,214	-0,10	-57,70
DIESEL	434,00	-1,75	-23,25	OT 10Y	2,846	-0,10	-53,30
COBRE	5.730,00	-55,00	157,50	BUND 10Y	-0,403	-3,90	-23,60
ZINCO	2.455,50	-22,50	-94,50	SCHATZ 2Y	-0,071	0,69	-7,80
OURO	1.275,74	9,14	47,61	T-NOTE 10Y	2,857	-8,01	-20,70
TRIGO	447,50	2,50	14,75	T-NOTE 2Y	1,775	-7,60	-6,80
LICENÇA C02	4,95	-0,11	0,45	GILT 10Y	0,943	-10,49	-22,40



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1203	-0,12%	2,11%	1,1259	1,1314	1,1433
EUR/GBP	0,8796	0,13%	-3,45%	0,8814	0,8832	0,8870
EUR/JPY	123,58	-0,12%	0,70%	123,58	123,58	123,58
EUR/CHF	1,0900	-0,35%	0,35%	1,0888	1,0875	1,0849
EUR/BRL	3,6981	0,47%	-7,74%	3,7884	3,8661	4,0170
EUR/PLN	4,1925	0,01%	0,11%	4,2144	4,2370	4,2831

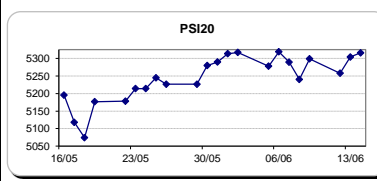


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1203	0,8796	123,58	1,0900	9,7460	7,4365	1,4894	1,48037	3,6981	9,4365
USD	0,8866	-	0,7822	108,96	0,9662	8,6502	6,5928	1,3210	1,3120	3,2840	8,3733

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,406	0,71	14,03
BANCO BPI	1,060	-0,66	-6,28
BCP	0,2385	-0,21	29,30
MONTEPIO	0,476	1,28	13,06
CORT. AMORIM	12,735	2,66	49,82
CTT	5,619	-0,39	-12,82
EDP	3,173	-1,43	9,64
EDP R	6,981	0,13	15,66
GALP	13,310	-1,55	-6,20
J MARTINS	18,065	1,32	22,56
MOTA ENGIL	2,668	10,75	65,71
NOS	5,493	1,78	-2,57
PHAROL	0,301	1,01	45,41
NAVIGATOR	3,984	-0,25	22,02
REN	2,877	0,70	6,63
SEMAPA	16,945	0,27	26,46
SONAE CAP.	0,848	0,00	13,37
SONAE SGPS	0,961	0,42	9,95
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	10,75
CORT. AMORIM	2,66
NOS	1,78
J MARTINS	1,32
MONTEPIO	1,28
NAVIGATOR	-0,25
CTT	-0,39
BANCO BPI	-0,66
EDP	-1,43
GALP	-1,55



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.315,86	0,23%	13,61%	5.359,19	4.175,28
CAC40	5.243,29	-0,35%	7,84%	5.442,10	3.955,98
ESTX 50 PR	3.547,15	-0,30%	7,80%	3.666,80	2.678,27
XTRA DAX	12.805,95	0,32%	11,54%	12.921,17	9.214,10
S&P 500	2.438,22	-0,09%	8,90%	2.446,20	1.991,68
IBEX 35	10.775,80	-0,98%	15,22%	11.184,40	7.579,80
NIKKEI 225	19.883,52	-0,08%	4,02%	20.239,81	14.864,01

