

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

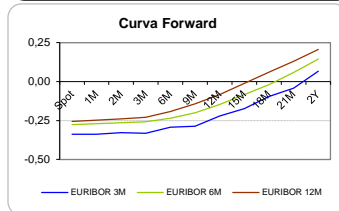
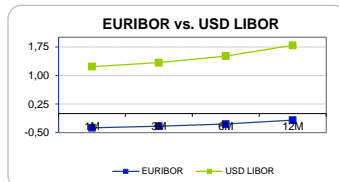
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

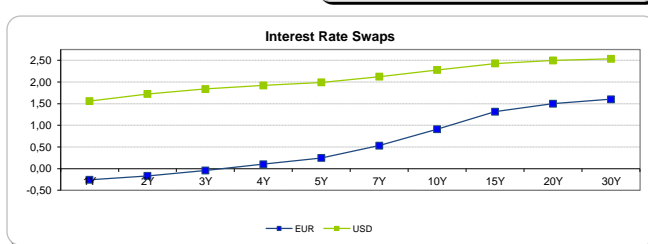
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2333	0	0	0,2530	-0,7826
3M	-0,3300	0	0	3M	1,3356	0	2	0,3356	-0,7260
6M	-0,2730	0	0	6M	1,5093	0	6	0,4916	-0,6488
12M	-0,1710	0	-1	12M	1,7907	1	8	0,7313	-0,5106

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2565	0	1	-0,0850	0,5305	1,1320
2Y	-0,1660	0	2	0,0600	0,6820	1,2620
3Y	-0,0400	0	5	0,2162	0,8310	1,3890
4Y	0,1020	0	7	0,3700	0,9700	1,5070
5Y	0,2480	0	9	0,5205	1,1020	1,6100
7Y	0,5320	0	10	0,8000	1,3360	1,7724
10Y	0,9100	0	12	1,1480	1,5776	1,9040
15Y	1,3150	0	12	1,4760	1,7676	1,9830
20Y	1,4990	0	12	1,6194	1,8291	1,9720
30Y	1,6010	0	13	1,6840	1,8256	1,9190

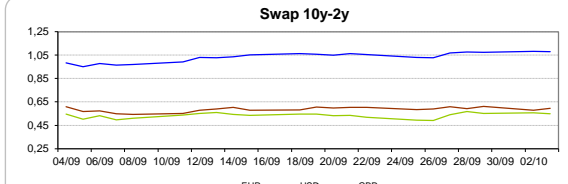
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5590	-1	13	1,8950	2,1505	2,4090
2Y	1,7260	0	20	1,9550	2,2130	2,4610
3Y	1,8370	0	23	2,0412	2,2755	2,5347
4Y	1,9190	0	24	2,1033	2,3380	2,5733
5Y	1,9920	-1	24	2,1440	2,4113	2,6102
7Y	2,1240	-1	24	2,2560	2,4700	2,6585
10Y	2,2770	-2	23	2,3820	2,5510	2,6710
15Y	2,4270	-2	21	2,5229	2,6420	2,7240
20Y	2,4980	-3	19	2,5490	2,6325	2,6870
30Y	2,5360	-3	18	2,5917	2,6260	2,6570

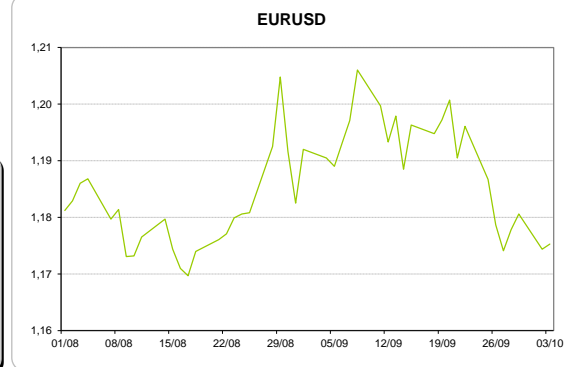
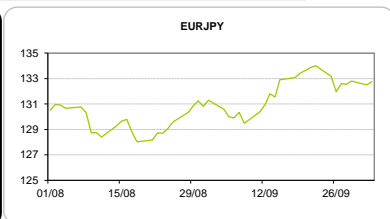
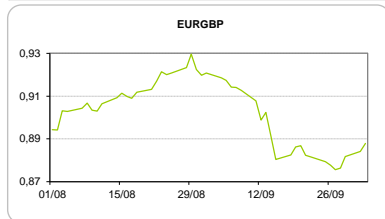


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,02	-0,10	3,23	OT 2Y	-0,014	0,00	-2,40
JETFUEL	504,50	-14,50	26,50	OT 5Y	0,989	-0,01	-20,40
DIESEL	537,75	-16,75	20,00	OT 10Y	2,411	-0,02	-43,00
COBRE	6.493,00	12,00	-342,00	BUND 10Y	-0,085	0,67	6,30
ZINCO	3.257,00	71,75	73,00	SCHATZ 2Y	-0,076	0,00	0,20
OURO	1.274,00	3,08	-50,90	T-NOTE 10Y	3,038	-1,27	13,10
TRIGO	448,75	4,00	10,00	T-NOTE 2Y	1,973	-1,53	12,20
LICENÇA C02	7,03	0,09	1,20	GILT 10Y	1,422	2,38	28,40



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1753	0,08%	-1,28%	1,1814	1,1877	1,2014
EUR/GBP	0,88793	-0,42%	3,45%	0,8900	0,8923	0,8977
EUR/JPY	132,77	-0,20%	-1,63%	132,77	132,77	132,77
EUR/CHF	1,1447	-0,09%	-0,43%	1,1433	1,1421	1,1401
EUR/BRL	3,6958	0,12%	1,03%	3,7613	3,8227	3,9555
EUR/PLN	4,3160	-0,07%	-1,76%	4,3376	4,3592	4,4049



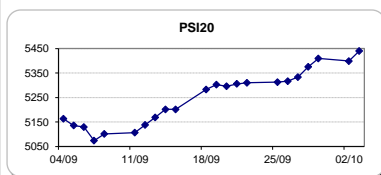
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1753	0,8879	132,77	1,1447	9,5537	7,4430	1,4699	1,50235	3,6958	9,3712
USD	0,8507	-	0,755	112,78	0,9738	8,1322	6,3313	1,2506	1,2779	3,1481	7,9762

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	4,750	3,44	22,93
BANCO BPI	1,074	0,37	-5,04
BCP	0,2450	-0,41	32,82
MONTEPIO	-	-	-
CORT. AMORIM	12,105	2,93	42,41
CTT	5,146	0,61	-20,16
EDP	3,090	-0,19	6,77
EDP R	7,115	-0,77	17,88
GALP	14,955	0,57	5,39
J MARTINS	16,945	1,59	14,96
MOTA ENGIL	3,290	3,52	104,35
NOS	5,399	1,26	-4,24
PHAROL	0,405	2,27	95,65
NAVIGATOR	4,221	2,10	33,21
REN	2,738	-0,11	1,48
SEMAPA	16,410	2,18	22,46
SONAE CAP.	0,880	2,44	17,65
SONAE SGPS	1,040	1,96	18,99

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	3,52
ALTRI	3,44
CORT. AMORI	2,93
SONAE CAP.	2,44
PHAROL	2,27
REN	-0,11
EDP	-0,19
BCP	-0,41
EDP R	-0,77



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.439,99	0,76%	16,26%	5.439,99	4.356,54
CAC40	5.367,41	0,32%	10,39%	5.442,10	4.344,88
ESTX 50 PR	3.605,73	0,08%	9,58%	3.666,80	2.937,98
XTRA DAX	12.902,65	0,58%	12,38%	12.951,54	10.174,92
S&P 500	2.530,88	0,07%	13,05%	2.532,17	2.083,79
IBEX 35	10.257,50	0,02%	9,68%	11.184,40	8.512,40
NIKKEI 225	20.614,07	1,05%	7,85%	20.628,38	16.111,81

