

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

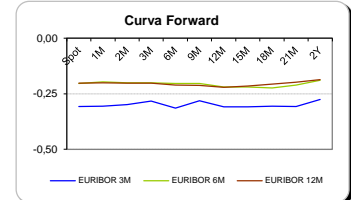
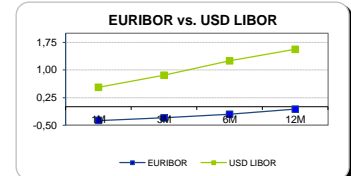
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

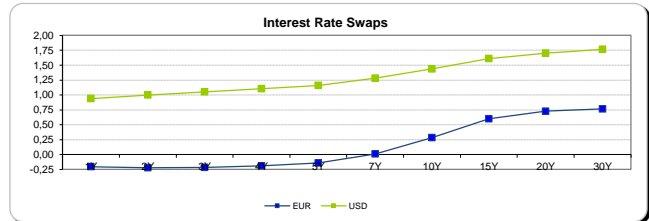
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,5283	0	0	0,2672	-0,8010
3M	-0,3010	0	0	3M	0,8579	0	2	0,3828	-0,7480
6M	-0,2020	0	-1	6M	1,2478	1	0	0,5345	-0,6554
12M	-0,0640	0	-1	12M	1,5590	1	0	0,7581	-0,4956

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2030	0	1	-0,2213	-0,1003	0,3040
2Y	-0,2220	0	-1	-0,2038	-0,0141	0,4171
3Y	-0,2150	1	-2	-0,1695	0,1152	0,5559
4Y	-0,1900	1	-2	-0,1092	0,2095	0,6660
5Y	-0,1420	2	-2	-0,0278	0,3283	0,7613
7Y	0,0100	3	-1	0,1757	0,5476	0,9331
10Y	0,2840	4	-1	0,4610	0,7571	1,0408
15Y	0,5990	4	0	0,7271	0,9160	1,0950
20Y	0,7270	4	0	0,8308	0,9545	1,0639
30Y	0,7650	4	1	0,8477	0,9219	0,9837

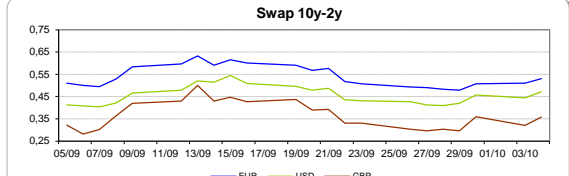
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9400	0	-2	1,1223	1,3365	1,6105
2Y	1,0000	-1	-4	1,1769	1,3990	1,6670
3Y	1,0520	-1	-4	1,2205	1,4685	1,7170
4Y	1,1060	-1	-4	1,2805	1,5315	1,7620
5Y	1,1610	-1	-4	1,3445	1,5875	1,8260
7Y	1,2800	-1	-2	1,4635	1,6830	1,8665
10Y	1,4360	-1	0	1,6055	1,7855	1,9255
15Y	1,6090	0	4	1,7515	1,8987	2,0067
20Y	1,7010	0	6	1,8230	1,9165	2,0152
30Y	1,7660	1	8	1,8893	1,9315	1,9755

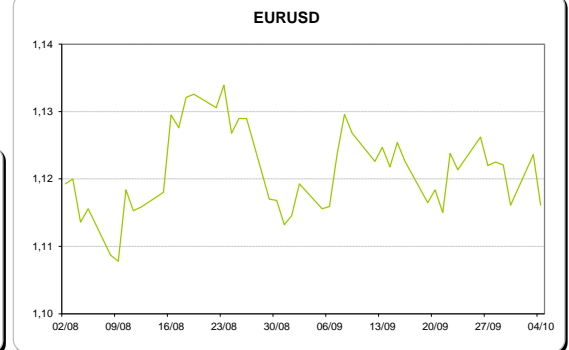
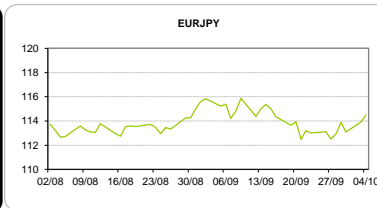
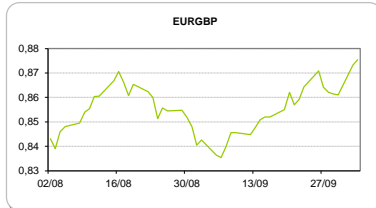


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,13	0,24	3,92	OT 2Y	0,416	0,01	-10,60
JETFUEL	457,25	10,75	39,25	OT 5Y	1,952	-0,01	5,90
DIESEL	453,25	0,25	37,25	OT 10Y	3,386	-0,01	34,20
COBRE	4.833,50	-46,00	192,00	BUND 10Y	-0,366	3,18	-5,00
ZINCO	2.399,00	28,00	35,75	SCHATZ 2Y	-0,060	0,46	-5,10
OURO	1.275,41	-37,41	-49,66	T-NOTE 10Y	2,518	3,33	1,60
TRIGO	396,75	1,25	-2,50	T-NOTE 2Y	1,367	1,88	1,50
LICENÇA C02	5,22	-0,09	1,14	GILT 10Y	0,867	4,22	4,00



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1161	-0,67%	0,04%	1,1209	1,1255	1,1354
EUR/GBP	0,8754	-0,25%	-4,45%	0,8774	0,8794	0,8834
EUR/JPY	114,5	-0,52%	0,65%	114,50	114,50	114,50
EUR/CHF	1,0953	-0,34%	-0,26%	1,0939	1,0924	1,0896
EUR/BRL	3,6216	-0,63%	1,09%	3,7374	3,8515	4,0572
EUR/PLN	4,2986	-0,08%	0,98%	4,3242	4,3470	4,3926



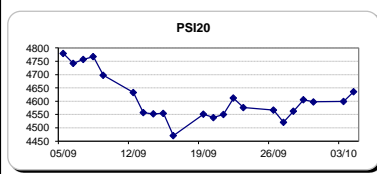
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1161	0,8754	114,50	1,0953	9,6242	7,4409	1,4745	1,46517	3,6216	8,9545
USD	0,8963	-	0,7839	102,83	0,9811	8,6114	6,6706	1,3167	1,3074	3,2241	8,0001

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	3,181	2,25	-33,31
BANCO BPI	1,130	0,09	3,57
BCP	0,016	0,00	-68,29
MONTEPIO	0,450	0,67	-31,30
CORT. AMORIM	8,690	-0,08	46,10
CTT	5,961	-0,90	-32,67
EDP	2,900	-0,75	-12,68
EDP R	7,023	-0,57	-3,13
GALP	12,425	1,97	15,90
J MARTINS	16,005	1,43	33,43
MOTA ENGIL	1,697	-0,76	-11,84
NOS	6,126	1,79	-15,46
PHAROL	0,250	1,63	15,70
NAVIGATOR	2,630	1,39	-24,66
REN	2,601	0,00	-6,51
SEMAPA	11,795	4,15	-7,09
SONAE CAP.	0,681	-1,02	33,53
SONAE SGPS	0,716	3,62	-31,68

Maiores ganhos/perdas	
Título	Variação %
SEMAPA	4,15
SONAE SGPS	3,62
ALTRI	2,25
GALP	1,97
NOS	1,79
EDP R	-0,57
EDP	-0,75
MOTA ENGIL	-0,76
CTT	-0,90
SONAE CAP.	-1,02



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.635,71	0,80%	-12,75%	5.625,06	4.175,28
CAC40	4.503,09	1,11%	-2,89%	5.011,65	3.892,46
ESTX 50 PR	3.029,50	1,03%	-7,28%	3.524,04	2.672,73
XTRA DAX	10.619,61	1,03%	-1,15%	11.430,87	8.699,29
S&P 500	2.156,48	-0,22%	5,50%	2.193,81	1.810,10
IBEX 35	8.769,00	0,20%	-8,12%	10.631,60	7.579,80
NIKKEI 225	16.735,65	0,83%	-12,07%	20.012,40	14.864,01

