

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

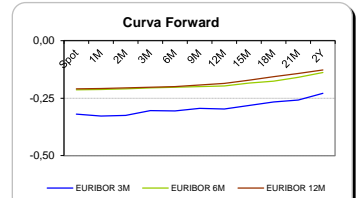
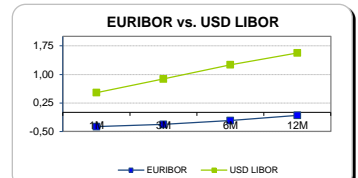
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

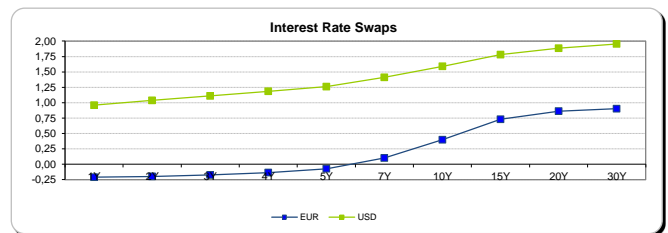
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,5246	0	-1	0,2635	-0,7870
3M	-0,3130	0	-1	3M	0,8807	0	2	0,4058	-0,7226
6M	-0,2110	0	-1	6M	1,2557	-1	0	0,5644	-0,6448
12M	-0,0730	0	-2	12M	1,5640	-1	1	0,8034	-0,4840

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2090	0	1	-0,1863	-0,0158	0,3930
2Y	-0,1960	-1	3	-0,1567	0,0790	0,5220
3Y	-0,1730	-1	4	-0,1095	0,1841	0,6441
4Y	-0,1340	-1	4	-0,0388	0,2991	0,7566
5Y	-0,0720	-2	4	0,0476	0,4159	0,8462
7Y	0,1020	-2	4	0,2514	0,6279	1,0423
10Y	0,3990	-3	4	0,5376	0,8399	1,1228
15Y	0,7300	-4	4	0,8029	0,9937	1,1684
20Y	0,8620	-4	3	0,9014	1,0273	1,1341
30Y	0,9010	-5	2	0,9113	0,9881	1,0494

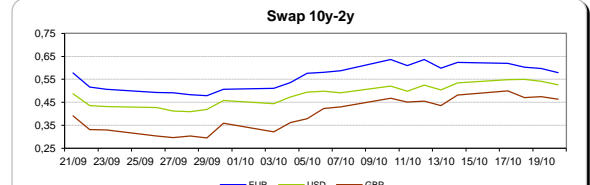
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9590	-1	2	1,1267	1,4110	1,6980
2Y	1,0370	-1	2	1,1924	1,4858	1,7550
3Y	1,1110	-2	3	1,2646	1,5615	1,8322
4Y	1,1860	-2	4	1,3372	1,6304	1,8530
5Y	1,2610	-2	5	1,4107	1,6690	1,9120
7Y	1,4110	-2	6	1,5250	1,7660	1,9570
10Y	1,5900	-2	7	1,6940	1,8930	2,0471
15Y	1,7810	-1	7	1,8453	1,9868	2,0545
20Y	1,8830	-1	7	1,9230	2,0045	2,1071
30Y	1,9540	-1	7	1,9701	1,9985	2,0883

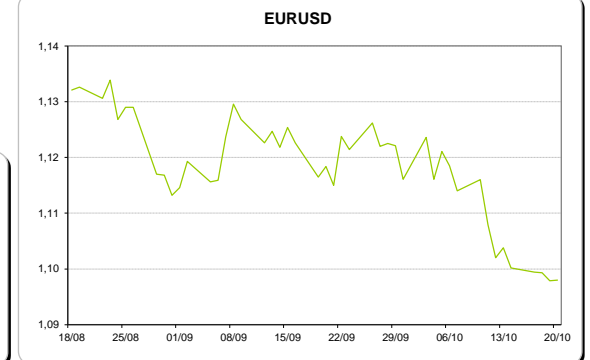
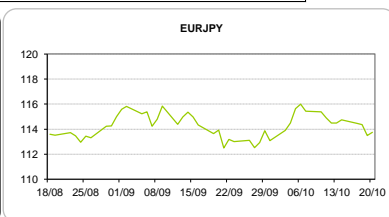
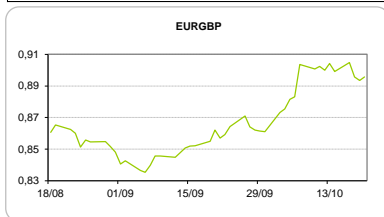


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,57	-1,10	5,21	OT 2Y	0,301	0,03	-20,50
JETFUEL	467,75	-12,00	53,50	OT 5Y	1,849	0,07	-15,50
DIESEL	466,00	-10,75	48,50	OT 10Y	3,211	0,02	-9,70
COBRE	4.670,50	-10,00	-105,00	BUND 10Y	-0,313	-2,99	-0,40
ZINCO	2.299,00	23,25	51,75	SCHATZ 2Y	-0,044	0,00	-1,00
OURO	1.265,99	-3,23	-48,87	T-NOTE 2Y	2,550	-0,15	2,10
TRIGO	418,25	-2,00	12,25	T-NOTE 5Y	1,375	1,13	2,70
LICENÇA C02	5,59	-0,08	1,43	GILT 10Y	1,156	0,37	27,20



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,098	0,01%	-1,82%	1,1025	1,1070	1,1165
EUR/GBP	0,89568	-0,26%	-3,75%	0,8977	0,8998	0,9043
EUR/JPY	113,76	-0,24%	0,15%	113,76	113,76	113,76
EUR/CHF	1,0844	0,08%	0,69%	1,0832	1,0818	1,0790
EUR/BRL	3,4533	0,70%	5,24%	3,5647	3,6667	3,8632
EUR/PLN	4,3239	-0,34%	-0,51%	4,3491	4,3733	4,4197



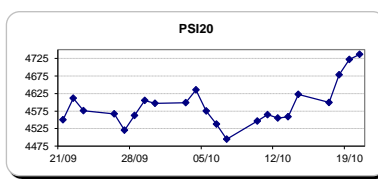
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0980	0,8957	113,76	1,0844	9,6872	7,4391	1,4432	1,43225	3,4533	8,9536
USD	0,9152	-	0,8173	104	0,9918	8,8694	6,8092	1,3213	1,3103	3,1671	8,2048

**ACCIONISTA**

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,245	-1,16	-31,97
BANCO BPI	1,133	0,35	3,85
BCP	0,018	4,71	-63,58
MONTEPIO	0,445	-0,22	-32,06
CORT. AMORIM	9,588	0,94	61,20
CTT	6,040	-0,17	-31,78
EDP	3,000	-0,50	-9,67
EDP R	7,133	0,18	-1,61
GALP	12,835	0,39	19,73
J MARTINS	16,335	-0,09	36,18
MOTA ENGIL	1,792	-0,99	-6,91
NOS	5,906	0,60	-18,49
PHAROL	0,251	-0,79	16,17
NAVIGATOR	2,650	0,26	-24,09
REN	2,667	0,30	-4,13
SEMAPA	11,800	-0,92	-7,05
SONAE CAP.	0,700	2,64	37,25
SONAE SGPS	0,713	0,28	-31,97

Maiores ganhos/perdas	
Título	Variação %
BCP	4,71
SONAE CAP.	2,64
CORT. AMORIM	0,94
NOS	0,60
GALP	0,39
EDP	-0,50
PHAROL	-0,79
SEMAPA	-0,92
MOTA ENGIL	-0,99
ALTRI	-1,16



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.736,69	0,30%	-10,85%	5.625,06	4.175,28
CAC40	4.540,12	0,44%	-2,09%	5.011,65	3.892,46
ESTX 50 PR	3.076,63	0,68%	-5,84%	3.524,04	2.672,73
XTRA DAX	10.701,39	0,52%	-0,39%	11.430,87	8.699,29
S&P 500	2.143,17	-0,05%	4,85%	2.193,81	1.810,10
IBEX 35	9.061,20	1,24%	-5,06%	10.631,60	7.579,80
NIKKEI 225	17.235,50	1,39%	-9,45%	20.012,40	14.864,01

