

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

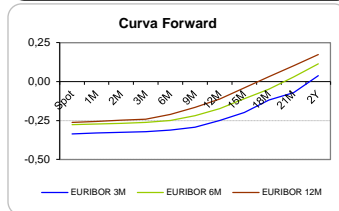
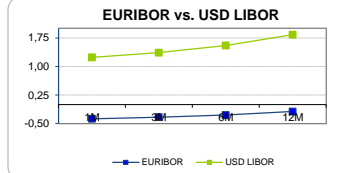
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

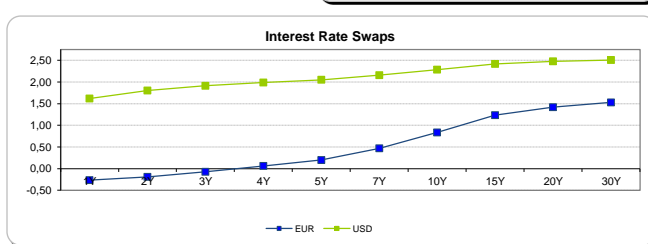
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2389	0	0	0,3104	-0,7828
3M	-0,3290	0	0	3M	1,3626	1	4	0,3831	-0,7264
6M	-0,2740	0	0	6M	1,5506	1	8	0,5236	-0,6486
12M	-0,1830	0	-1	12M	1,8346	1	9	0,7487	-0,5138

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2630	0	-1	-0,1128	0,4752	1,0616
2Y	-0,1870	0	-1	0,0309	0,6331	1,1898
3Y	-0,0710	1	-2	0,1833	0,7708	1,3134
4Y	0,0620	1	-2	0,3337	0,9105	1,4133
5Y	0,2010	1	-2	0,4766	1,0385	1,5180
7Y	0,4700	0	-3	0,7451	1,2660	1,6660
10Y	0,8350	0	-4	1,0811	1,4983	1,8279
15Y	1,2350	-1	-5	1,4065	1,6905	1,9098
20Y	1,4200	-1	-5	1,5496	1,7535	1,9053
30Y	1,5280	-1	-4	1,6190	1,7629	1,8577

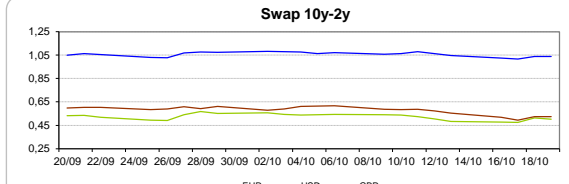
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6190	2	12	1,9624	2,2150	2,3990
2Y	1,8050	3	17	2,0240	2,2380	2,4656
3Y	1,9140	4	18	2,0810	2,3060	2,5042
4Y	1,9890	4	17	2,1340	2,3280	2,5390
5Y	2,0510	4	16	2,1760	2,3855	2,5648
7Y	2,1560	4	13	2,2830	2,4821	2,5900
10Y	2,2850	3	11	2,4107	2,5235	2,6120
15Y	2,4170	2	8	2,5105	2,5845	2,6818
20Y	2,4790	2	7	2,5330	2,5910	2,6480
30Y	2,5080	1	6	2,5430	2,5880	2,6100

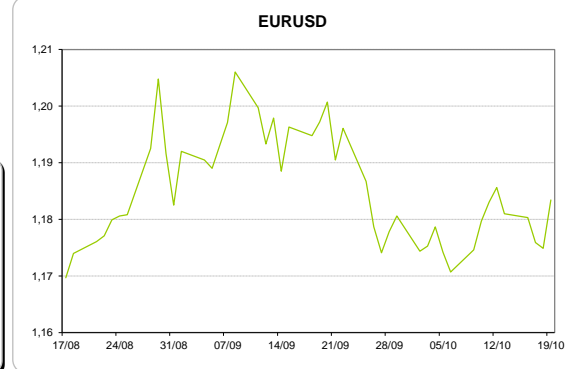
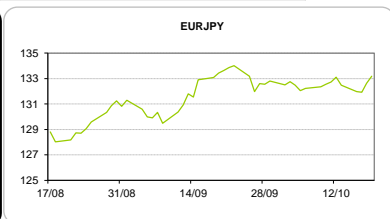
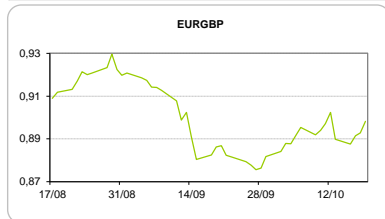


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	57,26	-0,89	2,36	OT 2Y	-0,012	-0,02	2,00
JETFUEL	558,75	0,00	4,41	OT 5Y	0,922	-0,02	-0,60
DIESEL	533,00	-6,50	-4,25	OT 10Y	2,309	-0,04	-11,30
COBRE	6.991,00	-37,00	463,00	BUND 10Y	-0,167	-0,44	-8,50
ZINCO	3.149,00	54,25	52,00	SCHATZ 2Y	-0,105	-1,14	-5,20
OURO	1.287,66	6,61	-23,44	T-NOTE 10Y	3,042	-2,07	6,60
TRIGO	433,75	3,75	-9,25	T-NOTE 2Y	2,038	-2,29	12,20
LICENÇA C02	7,65	-0,16	0,62	GILT 10Y	1,330	-3,97	-7,10



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1834	0,72%	-1,15%	1,1897	1,1962	1,2104
EUR/GBP	0,89815	-0,59%	-1,33%	0,9003	0,9026	0,9081
EUR/JPY	133,18	-0,42%	0,20%	133,18	133,18	133,18
EUR/CHF	1,1543	0,24%	0,05%	1,1531	1,1518	1,1498
EUR/BRL	3,7563	-0,44%	0,12%	3,8223	3,8849	4,0215
EUR/PLN	4,2358	-0,03%	1,03%	4,2566	4,2781	4,3236

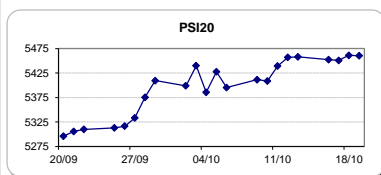


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1834	0,8982	133,18	1,1543	9,6381	7,4434	1,4757	1,5024	3,7563
USD	0,8438	-	0,7575	112,515	0,9744	8,1347	6,2808	1,2462	1,2687	3,1697
										9,4141
										7,9405

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,380	-0,68	39,23
BANCO BPI	1,050	1,16	-7,16
BCP	0,2569	-0,08	39,27
CORT. AMORIM	11,720	-1,35	37,88
CTT	5,099	0,41	-20,88
EDP	3,020	0,20	4,35
EDP R	7,081	0,78	17,31
GALP	15,725	0,77	10,82
J MARTINS	15,670	0,13	6,31
MOTA ENGIL	3,250	-1,13	101,86
NOS	5,296	-0,82	-6,07
PHAROL	0,462	-5,52	123,19
NAVIGATOR	4,323	-0,16	36,43
REN	2,682	0,22	-0,59
SEMAPA	17,110	0,09	27,69
SONAE CAP.	0,858	0,00	14,71
SONAE SGPS	1,028	0,78	17,62

Maiores ganhos/perdas	
Título	Variação %
BANCO BPI	1,16
SONAE SGPS	0,78
EDP R	0,78
GALP	0,77
CTT	0,41
ALTRI	-0,68
NOS	-0,82
MOTA ENGIL	-1,13
CORT. AMORI	-1,35
PHAROL	-5,52



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.460,35	-0,02%	16,69%	5.474,02	4.356,54
CAC40	5.368,29	-0,29%	10,41%	5.442,10	4.344,88
ESTX 50 PR	3.602,08	-0,49%	9,47%	3.666,80	2.937,98
XTRA DAX	12.990,10	-0,41%	13,14%	13.094,76	10.174,92
S&P 500	2.555,44	-0,23%	14,14%	2.564,11	2.083,79
IBEX 35	10.197,50	-0,74%	9,04%	11.184,40	8.512,40
NIKKEI 225	21.448,52	0,40%	12,21%	21.503,85	16.111,81

