

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

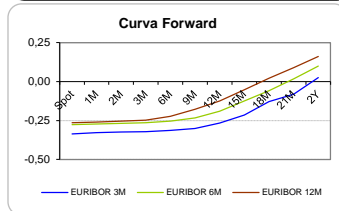
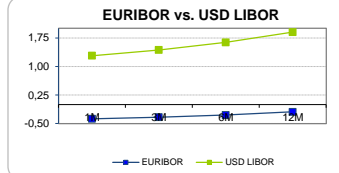
Sónia Oliveira - sonia.oliveira@caixaib.pt - 21 313 73 26

**RENTA FIXA**

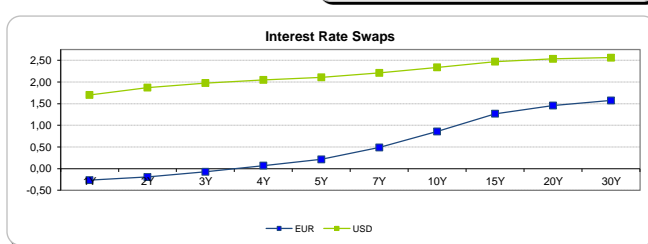
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2827	2	5	0,4945	-0,7861
3M	-0,3290	0	0	3M	1,4357	1	8	0,5253	-0,7510
6M	-0,2740	0	0	6M	1,6317	1	10	0,5928	-0,6558
12M	-0,1920	0	-1	12M	1,9007	1	9	0,7766	-0,5306

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2647	0	0	-0,1255	0,4745	1,0351
2Y	-0,1920	1	-1	0,0181	0,6192	1,1569
3Y	-0,0700	1	0	0,1690	0,7570	1,2791
4Y	0,0710	1	0	0,3161	0,8867	1,3969
5Y	0,2150	2	1	0,4577	1,0119	1,4940
7Y	0,4880	2	0	0,7212	1,2398	1,6594
10Y	0,8590	2	0	1,0608	1,4792	1,8114
15Y	1,2670	2	-1	1,3921	1,6802	1,9038
20Y	1,4590	2	0	1,5435	1,7518	1,9037
30Y	1,5740	2	0	1,6212	1,7610	1,8617

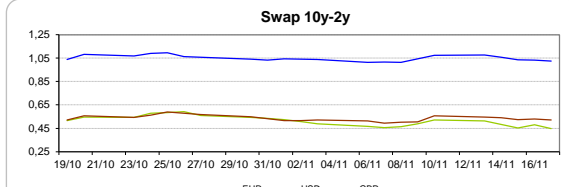
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7030	0	11	2,0394	2,2465	2,4344
2Y	1,8720	-1	11	2,1010	2,2840	2,4560
3Y	1,9750	-2	11	2,1460	2,3275	2,4955
4Y	2,0480	-2	12	2,1895	2,3680	2,5275
5Y	2,1070	-2	11	2,2335	2,4075	2,5820
7Y	2,2120	-3	10	2,3155	2,4750	2,6060
10Y	2,3380	-3	9	2,4170	2,5500	2,6460
15Y	2,4710	-4	7	2,5180	2,6130	2,6740
20Y	2,5350	-4	7	2,5590	2,6240	2,6670
30Y	2,5610	-4	6	2,5620	2,6010	2,6220

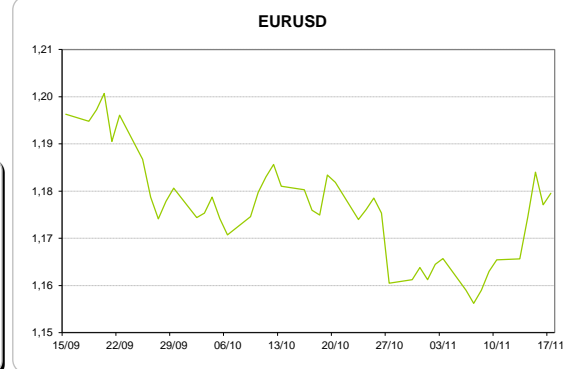
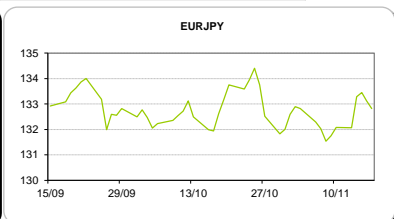
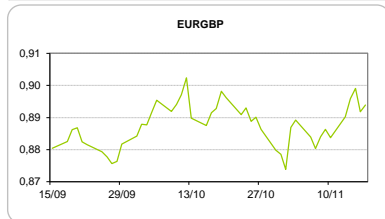


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,44	1,08	4,90	OT 2Y	-0,202	-0,01	-20,90
JETFUEL	602,09	8,59	42,76	OT 5Y	0,603	-0,02	-34,10
DIESEL	566,46	7,67	24,01	OT 10Y	1,983	0,00	-36,30
COBRE	6.754,00	-36,00	-397,50	BUND 10Y	-0,216	-1,55	-5,30
ZINCO	3.165,00	-8,00	-32,00	SCHATZ 2Y	-0,121	-0,23	-2,70
OURO	1.290,25	11,55	5,64	T-NOTE 10Y	3,073	-1,76	1,10
TRIGO	441,25	3,25	-12,50	T-NOTE 2Y	2,156	0,38	9,50
LICENÇA C02	7,49	-0,01	0,07	GILT 10Y	1,341	-0,85	-3,00



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1795	0,20%	0,31%	1,1863	1,1930	1,2081
EUR/GBP	0,89385	-0,23%	-0,27%	0,8962	0,8986	0,9043
EUR/JPY	132,82	0,23%	-0,66%	132,82	132,82	132,82
EUR/CHF	1,1658	0,36%	-1,25%	1,1642	1,1629	1,1606
EUR/BRL	3,8508	0,15%	-3,40%	3,9130	3,9764	4,1166
EUR/PLN	4,2345	0,15%	0,04%	4,2568	4,2789	4,3288



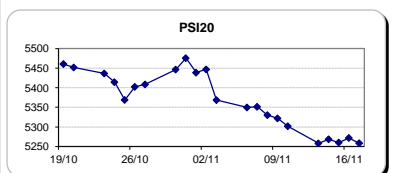
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1795	0,8939	132,82	1,1658	9,9561	7,4412	1,5086	1,56001	3,8508	9,7248
USD	0,8488	-	0,7576	112,26	0,9911	8,4500	6,3157	1,2813	1,3249	3,2744	8,2606

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,225	-1,00	35,22
BANCO BPI	1,139	-0,78	0,71
BCP	0,2540	0,12	37,70
CORT. AMORIM	11,235	-0,49	32,18
CTT	3,158	-1,93	-51,00
EDP	2,915	-1,52	0,73
EDP R	6,896	-0,55	14,25
GALP	15,690	-0,54	10,57
J MARTINS	15,785	-0,03	7,09
MOTA ENGIL	3,197	0,06	98,57
NOS	5,446	0,96	-3,41
PHAROL	0,341	1,49	64,73
NAVIGATOR	4,091	-0,82	29,11
REN	2,619	-0,42	-2,93
SEMAPA	15,475	-1,50	15,49
SONAE CAP.	0,816	-0,85	9,09
SONAE SGPS	1,012	3,05	15,79

Maiores ganhos/perdas	
Título	Varição %
SONAE SGPS	3,05
PHAROL	1,49
NOS	0,96
BCP	0,12
MOTA ENGIL	0,06
SONAE CAP.	-0,85
ALTRI	-1,00
SEMAPA	-1,50
EDP	-1,52
CTT	-1,93



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.258,75	-0,25%	12,39%	5.495,87	4.376,22
CAC40	5.319,17	-0,32%	9,40%	5.536,40	4.479,69
ESTX 50 PR	3.547,46	-0,49%	7,81%	3.708,82	2.984,48
XTRA DAX	12.993,73	-0,41%	13,18%	13.525,56	10.402,59
S&P 500	2.582,28	-0,13%	15,34%	2.597,02	2.176,65
IBEX 35	10.010,40	-0,78%	7,04%	11.184,40	8.512,40
NIKKEI 225	22.396,80	0,20%	17,17%	23.382,15	17.764,08

