

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

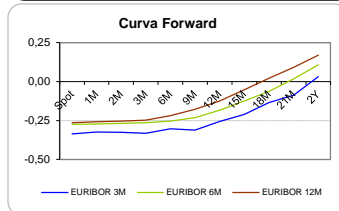
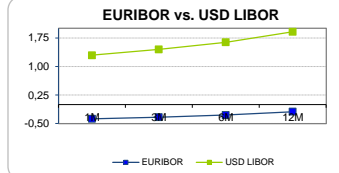
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

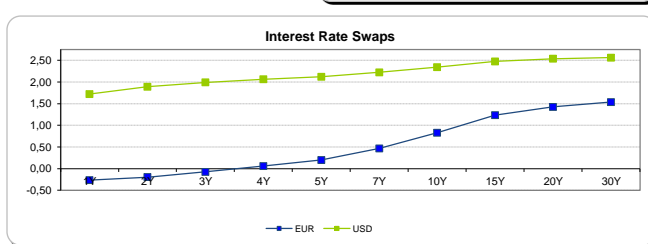
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2942	1	6	0,4947	-0,7864
3M	-0,3290	0	0	3M	1,4459	1	8	0,5258	-0,7510
6M	-0,2730	0	0	6M	1,6349	0	8	0,5859	-0,6558
12M	-0,1860	0	0	12M	1,9084	0	8	0,7773	-0,5306

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2640	0	0	-0,1236	0,4415	1,0138
2Y	-0,1940	0	-1	0,0209	0,5959	1,1309
3Y	-0,0750	0	-2	0,1653	0,7344	1,2519
4Y	0,0600	-1	-3	0,3105	0,8624	1,3571
5Y	0,1980	-1	-4	0,4491	0,9870	1,4660
7Y	0,4650	-1	-5	0,7072	1,2111	1,6199
10Y	0,8290	-2	-6	1,0382	1,4450	1,7652
15Y	1,2340	-2	-6	1,3610	1,6398	1,8531
20Y	1,4240	-2	-5	1,5070	1,7084	1,8502
30Y	1,5360	-3	-5	1,5802	1,7169	1,8097

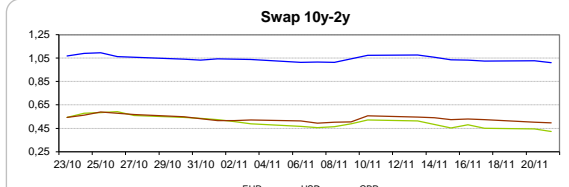
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7190	0	10	2,1211	2,2895	2,4330
2Y	1,8890	0	8	2,1520	2,3330	2,4670
3Y	1,9920	0	8	2,2250	2,3931	2,5015
4Y	2,0620	0	7	2,2570	2,4050	2,5440
5Y	2,1190	0	7	2,2930	2,4400	2,5991
7Y	2,2220	0	7	2,3630	2,4915	2,6210
10Y	2,3440	0	6	2,4510	2,5690	2,6853
15Y	2,4740	0	6	2,5450	2,6210	2,7124
20Y	2,5370	0	6	2,5840	2,6400	2,6695
30Y	2,5610	0	5	2,5830	2,6170	2,6380

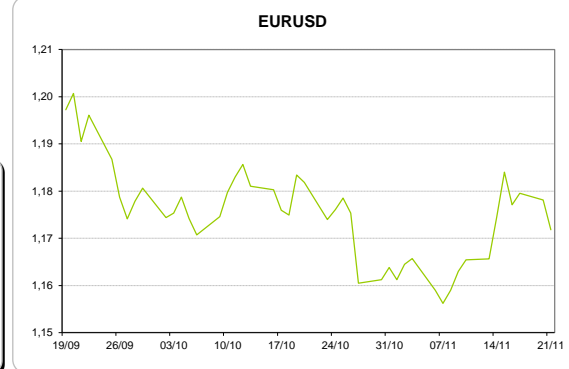
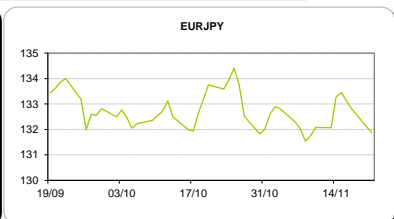
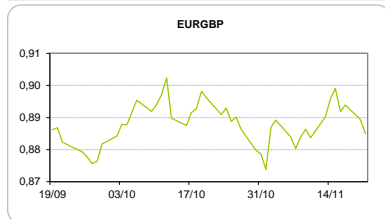


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,47	0,25	4,89	OT 2Y	-0,215	-0,01	-16,30
JETFUEL	597,00	-5,09	40,25	OT 5Y	0,541	-0,05	-38,20
DIESEL	561,71	-4,75	28,96	OT 10Y	1,917	-0,03	-39,10
COBRE	6.838,00	51,00	-124,00	BUND 10Y	-0,228	-0,81	-12,00
ZINCO	3.182,00	-18,50	69,50	SCHATZ 2Y	-0,112	0,46	-2,30
OURO	1.282,41	5,55	1,91	T-NOTE 10Y	3,117	0,80	2,30
TRIGO	440,00	1,50	-4,50	T-NOTE 2Y	2,206	2,30	14,10
LICENÇA C02	7,39	-0,05	-0,18	GILT 10Y	1,320	-0,66	-6,10



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1718	-0,53%	-0,19%	1,1788	1,1854	1,2010
EUR/GBP	0,88498	0,50%	0,67%	0,8874	0,8897	0,8955
EUR/JPY	131,87	0,17%	1,30%	131,87	131,87	131,87
EUR/CHF	1,1644	0,10%	-0,61%	1,1629	1,1616	1,1594
EUR/BRL	3,8113	0,28%	-0,27%	3,8738	3,9369	4,0750
EUR/PLN	4,2196	0,27%	0,18%	4,2426	4,2644	4,3154



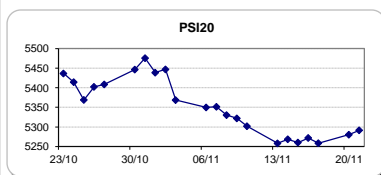
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1718	0,8850	131,87	1,1644	9,9077	7,4419	1,4999	1,54962	3,8113	9,6510
USD	0,8528	-	0,7556	112,435	0,9924	8,4382	6,3462	1,2766	1,3193	3,2585	8,2246

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,240	-0,51	35,61
BANCO BPI	1,123	-0,62	-0,71
BCP	0,2508	-0,36	35,96
CORT. AMORIM	11,750	2,75	38,24
CTT	3,165	1,09	-50,89
EDP	2,888	-1,16	-0,21
EDP R	6,877	0,01	13,93
GALP	15,895	0,79	12,02
J MARTINS	15,935	-0,25	8,11
MOTA ENGIL	3,311	2,32	105,65
NOS	5,546	1,41	-1,63
PHAROL	0,344	0,00	66,18
NAVIGATOR	4,155	-0,48	31,13
REN	2,512	1,57	-1,26
SEMAPA	15,750	-0,22	17,54
SONAE CAP.	0,812	0,25	8,56
SONAE SGPS	1,021	0,00	16,82

Maiores ganhos/perdas	
Título	Varição %
CORT. AMORI	2,75
MOTA ENGIL	2,32
REN	1,57
NOS	1,41
CTT	1,09
BCP	-0,36
NAVIGATOR	-0,48
ALTRI	-0,51
BANCO BPI	-0,62
EDP	-1,16



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.291,59	0,21%	13,09%	5.495,87	4.381,81
CAC40	5.366,15	0,48%	10,36%	5.536,40	4.479,69
ESTX 50 PR	3.579,32	0,50%	8,78%	3.708,82	2.984,48
XTRA DAX	13.167,54	0,83%	14,69%	13.525,56	10.402,59
S&P 500	2.599,06	0,65%	16,09%	2.600,11	2.186,43
IBEX 35	9.993,40	-0,32%	6,86%	11.184,40	8.512,40
NIKKEI 225	22.416,48	0,70%	17,28%	23.382,15	18.050,55

