

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

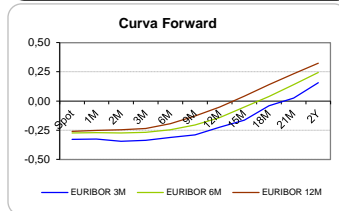
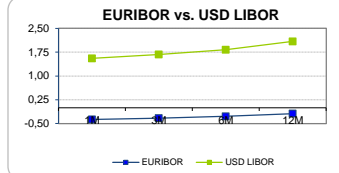
Sónia Oliveira - sonia.oliveira@caixaib.pt - 21 313 73 26

**RENTA FIXA**

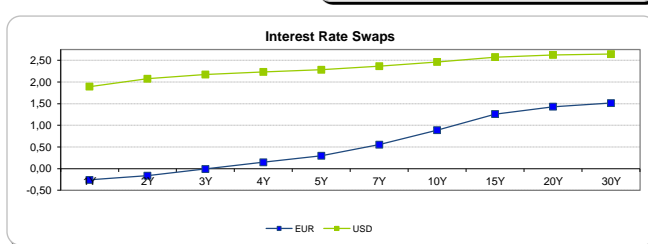
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3670	0	0	1M	1,5521	2	24	0,4988	-0,8285
3M	-0,3290	0	0	3M	1,6746	2	22	0,5169	-0,7598
6M	-0,2710	0	0	6M	1,8249	1	18	0,5771	-0,6520
12M	-0,1860	0	0	12M	2,0909	1	16	0,7694	-0,5306

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2598	0	0	-0,0512	0,6410	1,1150
2Y	-0,1620	1	3	0,1328	0,7731	1,2160
3Y	-0,0080	2	7	0,3022	0,8880	1,3150
4Y	0,1480	3	9	0,4509	0,9945	1,4105
5Y	0,2960	4	10	0,5830	1,1000	1,4990
7Y	0,5530	5	9	0,8160	1,2839	1,6380
10Y	0,8870	5	7	1,1112	1,4959	1,7829
15Y	1,2600	5	4	1,4069	1,6671	1,8470
20Y	1,4290	5	2	1,5329	1,7181	1,8419
30Y	1,5150	5	0	1,5782	1,7012	1,7754

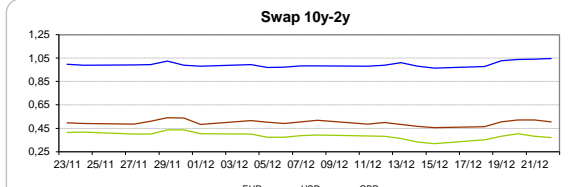
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8950	1	16	2,2807	2,4404	2,5516
2Y	2,0740	1	17	2,3395	2,4310	2,5781
3Y	2,1710	2	16	2,3380	2,4898	2,6055
4Y	2,2330	2	15	2,3976	2,5191	2,6321
5Y	2,2810	2	14	2,4272	2,5353	2,6565
7Y	2,3630	3	13	2,4600	2,5760	2,6954
10Y	2,4640	3	10	2,5280	2,6533	2,7010
15Y	2,5740	4	9	2,6105	2,7000	2,7225
20Y	2,6260	4	8	2,6390	2,7110	2,7130
30Y	2,6430	5	7	2,6595	2,6867	2,7018

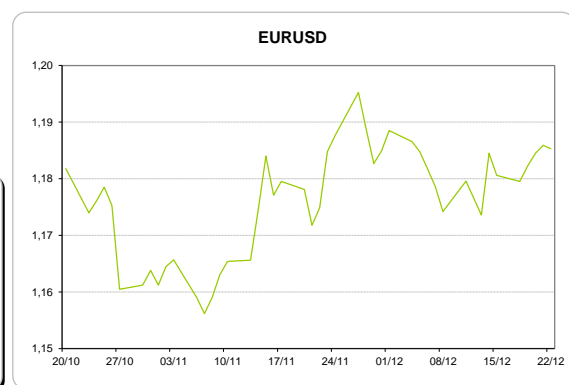
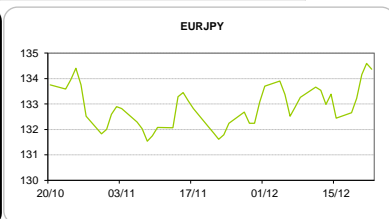
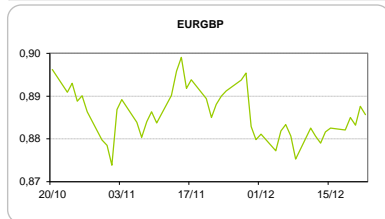


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,97	0,07	1,98	OT 2Y	-0,098	0,11	12,90
JETFUEL	615,08	-1,42	5,83	OT 5Y	0,436	0,05	-8,90
DIESEL	577,38	-0,87	11,88	OT 10Y	1,838	0,07	-6,70
COBRE	7.085,50	42,00	177,00	BUND 10Y	-0,126	0,22	7,10
ZINCO	3.243,00	25,25	49,00	SCHATZ 2Y	0,030	1,38	6,90
OURO	1.273,83	7,32	-18,17	T-NOTE 10Y	3,236	0,65	14,50
TRIGO	425,25	-1,75	-15,50	T-NOTE 2Y	2,395	1,16	15,40
LICENÇA C02	8,20	0,18	0,80	GILT 10Y	1,360	-2,18	-4,80



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1853	-0,05%	0,89%	1,1934	1,2008	1,2167
EUR/GBP	0,88568	0,22%	0,27%	0,8880	0,8905	0,8960
EUR/JPY	134,37	0,16%	-2,05%	134,37	134,37	134,37
EUR/CHF	1,1723	0,12%	-0,97%	1,1709	1,1695	1,1672
EUR/BRL	3,9365	-0,31%	-3,13%	4,0010	4,0648	4,2038
EUR/PLN	4,1904	0,15%	0,54%	4,2141	4,2377	4,2854



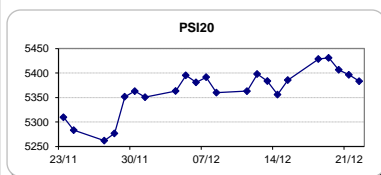
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1853	0,8857	134,37	1,1723	9,8941	7,4440	1,5091	1,53457	3,9365	9,8720
USD	0,8451	-	0,7481	113,38	0,9900	8,3598	6,2910	1,2757	1,2958	3,3274	8,3291

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,298	-1,52	37,11
BANCO BPI	1,200	0,84	6,10
BCP	0,2698	-0,26	46,27
CORT. AMORIM	10,865	-0,50	28,72
CTT	3,537	-1,78	-45,12
EDP	2,867	0,10	-0,93
EDP R	6,700	-0,30	11,00
GALP	15,640	0,58	10,22
J MARTINS	16,045	1,13	8,85
MOTA ENGIL	3,607	-2,12	124,04
NOS	5,457	-0,78	-3,21
PHAROL	0,261	-2,25	26,09
NAVIGATOR	4,323	-0,69	36,43
REN	2,449	-0,08	-3,73
SEMAPA	17,860	-0,28	33,28
SONAE CAP.	0,889	-0,78	18,85
SONAE SGPS	1,139	-2,15	30,32

Maiores ganhos/perdas	
Título	Varição %
J MARTINS	1,13
BANCO BPI	0,84
GALP	0,58
EDP	0,10
ALTRI	-1,52
CTT	-1,78
MOTA ENGIL	-2,12
SONAE SGPS	-2,15
PHAROL	-2,25



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.383,33	-0,24%	15,05%	5.495,87	4.455,76
CAC40	5.364,72	-0,39%	10,33%	5.536,40	4.733,82
ESTX 50 PR	3.553,39	-0,49%	7,99%	3.708,82	3.214,31
XTRA DAX	13.076,06	-0,26%	13,89%	13.525,56	11.404,82
S&P 500	2.680,53	-0,15%	19,73%	2.694,97	2.233,62
IBEX 35	10.188,00	-1,13%	8,94%	11.184,40	9.236,60
NIKKEI 225	22.902,76	0,16%	19,82%	23.382,15	18.224,68

