

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

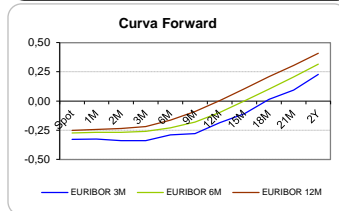
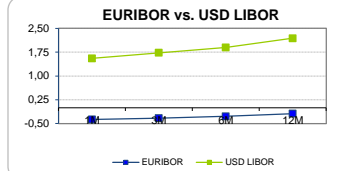
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

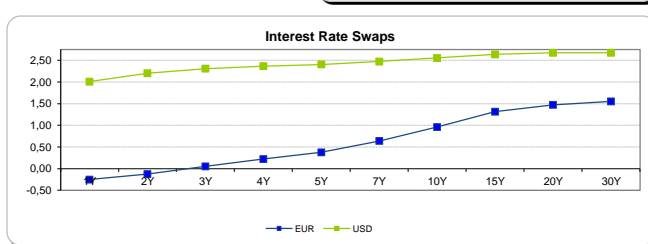
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5561	0	6	0,4987	-0,7963
3M	-0,3290	0	0	3M	1,7313	1	12	0,5213	-0,7376
6M	-0,2720	0	0	6M	1,8988	1	12	0,5797	-0,6424
12M	-0,1860	0	1	12M	2,1887	2	14	0,7793	-0,5268

INTEREST RATE SWAPS							
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y	
1Y	-0,2514	0	1	0,0023	0,7419	1,2010	
2Y	-0,1260	0	6	0,2030	0,8764	1,2930	
3Y	0,0510	0	11	0,3816	0,9835	1,3855	
4Y	0,2220	0	15	0,5375	1,0837	1,4730	
5Y	0,3770	-1	17	0,6680	1,1789	1,5540	
7Y	0,6390	0	18	0,8944	1,3535	1,6790	
10Y	0,9590	0	17	1,1723	1,5448	1,7985	
15Y	1,3140	1	16	1,4496	1,7021	1,8635	
20Y	1,4740	1	15	1,5644	1,7433	1,8475	
30Y	1,5510	1	13	1,5997	1,7183	1,7830	

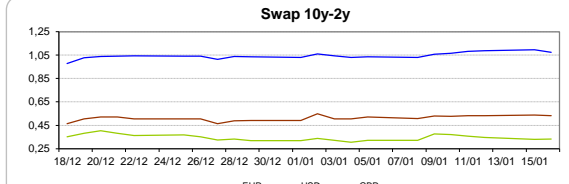
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0080	2	16	2,4109	2,5175	2,5990
2Y	2,2040	3	17	2,4680	2,5653	2,6130
3Y	2,3070	3	17	2,4740	2,5729	2,6385
4Y	2,3650	3	17	2,4810	2,5560	2,6360
5Y	2,4050	3	16	2,5105	2,5655	2,7109
7Y	2,4720	2	15	2,5355	2,6355	2,7000
10Y	2,5540	0	13	2,6140	2,6830	2,7200
15Y	2,6360	-1	10	2,6550	2,7210	2,7500
20Y	2,6730	-1	9	2,6880	2,7200	2,7090
30Y	2,6730	-2	7	2,6961	2,6900	2,6520

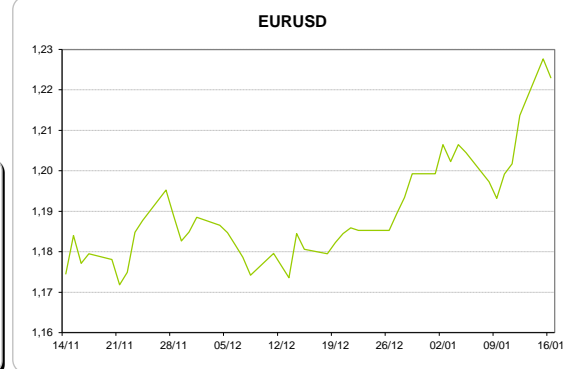
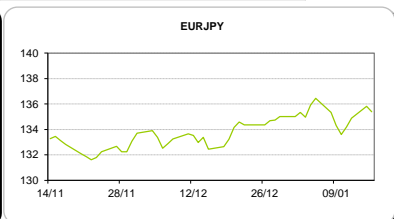
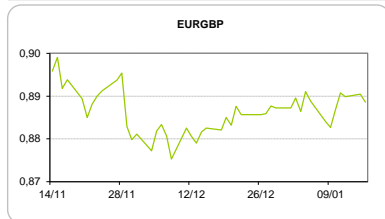


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,06	-1,20	6,41	OT 2Y	-0,258	0,00	2,00
JETFUEL	648,85	0,00	44,68	OT 5Y	0,475	0,00	-0,80
DIESEL	610,23	0,00	42,93	OT 10Y	1,790	-0,01	-5,00
COBRE	7.206,00	100,00	324,00	BUND 10Y	-0,058	-3,22	19,90
ZINCO	3.440,00	41,50	235,00	SCHATZ 2Y	0,060	0,00	11,30
OURO	1.334,78	-5,28	79,33	T-NOTE 10Y	3,295	0,49	15,90
TRIGO	414,75	-5,75	-3,50	T-NOTE 2Y	2,491	1,93	14,60
LICENÇA C02	8,06	0,26	0,85	GILT 10Y	1,419	-2,19	14,10



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,223	-0,38%	3,69%	1,2301	1,2379	1,2556
EUR/GBP	0,8886	0,21%	-0,73%	0,8908	0,8933	0,8989
EUR/JPY	135,4	0,30%	-2,02%	135,40	135,40	135,40
EUR/CHF	1,1779	0,27%	-1,41%	1,1767	1,1754	1,1730
EUR/BRL	3,9511	-0,18%	-1,93%	4,0146	4,0821	4,2289
EUR/PLN	4,1699	0,06%	0,89%	4,1911	4,2134	4,2612



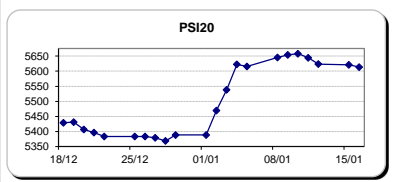
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2230	0,8886	135,40	1,1779	9,8496	7,4479	1,5218	1,53916	3,9511	9,6420
USD	0,8177	-	0,7261	110,68	0,9622	8,0378	6,0900	1,2411	1,2568	3,2340	7,8745

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,110	-0,20	-1,18
BANCO BPI	1,396	5,12	19,01
BCP	0,2891	-0,65	6,29
CORT. AMORIM	10,420	0,00	1,17
CTT	3,520	0,28	0,37
EDP	2,910	0,00	0,87
EDP R	7,070	-0,14	1,48
GALP	16,100	-0,65	5,06
J MARTINS	17,325	-0,74	6,98
MOTA ENGIL	4,020	0,88	9,75
NOS	5,515	0,46	0,62
PHAROL	0,254	0,20	1,40
NAVIGATOR	4,594	0,09	8,04
REN	2,564	1,02	3,43
SEMAPA	18,640	0,11	4,75
SONAE CAP.	0,963	0,42	8,57
SONAE SGPS	1,206	0,42	7,10

Maiores ganhos/perdas	
Título	Variação %
BANCO BPI	5,12
REN	1,02
MOTA ENGIL	0,88
NOS	0,46
SONAE CAP.	0,42
EDP R	-0,14
ALTRI	-0,20
GALP	-0,65
BCP	-0,65
J MARTINS	-0,74



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.613,58	-0,13%	4,18%	5.702,94	4.455,76
CAC40	5.513,82	0,07%	3,79%	5.536,40	4.733,82
ESTX 50 PR	3.622,01	0,28%	3,37%	3.708,82	3.214,31
XTRA DAX	13.246,33	0,35%	2,54%	13.525,56	11.425,14
S&P 500	2.792,00	0,21%	4,43%	2.807,54	2.257,02
IBEX 35	10.520,40	0,51%	4,74%	11.184,40	9.236,60
NIKKEI 225	23.951,81	1,00%	5,21%	23.962,07	18.224,68

