

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

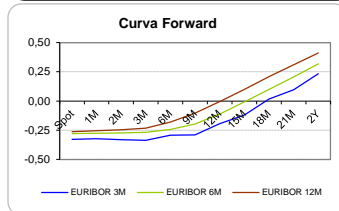
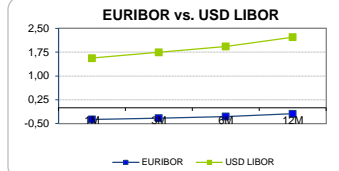
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

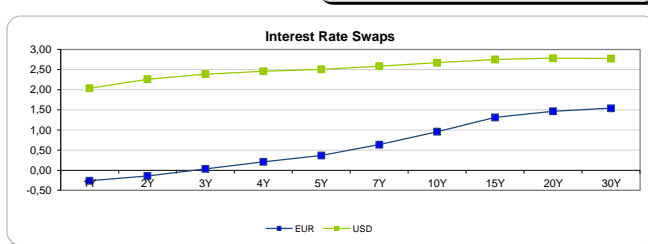
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5614	0	0	0,4968	-0,8019
3M	-0,3280	0	0	3M	1,7452	0	6	0,5254	-0,7420
6M	-0,2780	0	-1	6M	1,9284	0	9	0,5834	-0,6426
12M	-0,1920	0	-1	12M	2,2247	0	12	0,7811	-0,5280

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2610	0	0	-0,0067	0,7757	1,2597
2Y	-0,1390	0	2	0,2034	0,9127	1,3592
3Y	0,0360	-1	4	0,3935	1,0270	1,4490
4Y	0,2090	-1	5	0,5568	1,1333	1,5360
5Y	0,3680	-1	7	0,6945	1,2300	1,6130
7Y	0,6350	-2	8	0,9300	1,4060	1,7442
10Y	0,9590	-2	8	1,2150	1,5978	1,8580
15Y	1,3100	-2	6	1,4952	1,7556	1,9210
20Y	1,4670	-3	5	1,6105	1,7941	1,9010
30Y	1,5400	-3	4	1,6428	1,7637	1,8280

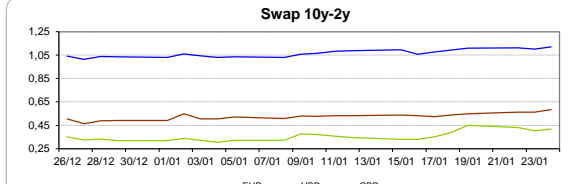
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0390	-1	13	2,4792	2,6585	2,7530
2Y	2,2630	1	17	2,5345	2,6760	2,7830
3Y	2,3890	1	20	2,5670	2,7010	2,7765
4Y	2,4590	1	21	2,6010	2,7035	2,8120
5Y	2,5070	1	21	2,6571	2,7530	2,8749
7Y	2,5850	1	21	2,7110	2,7960	2,8625
10Y	2,6700	0	21	2,7365	2,8315	2,8875
15Y	2,7500	0	18	2,8090	2,8650	2,8785
20Y	2,7830	0	17	2,8225	2,8620	2,8750
30Y	2,7760	-1	15	2,8020	2,8235	2,8325

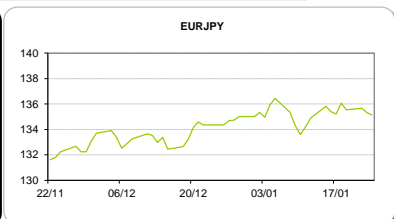
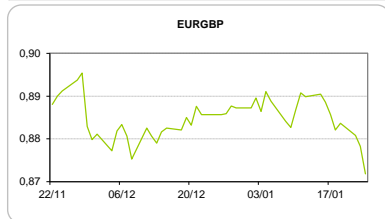


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,77	-0,19	5,04	OT 2Y	-0,119	0,00	-2,10
JETFUEL	664,50	5,75	49,42	OT 5Y	0,362	0,00	-5,90
DIESEL	622,84	3,34	45,46	OT 10Y	1,898	-0,01	6,00
COBRE	6.901,00	-145,00	-202,00	BUND 10Y	-0,034	2,62	9,80
ZINCO	3.428,25	-6,25	159,25	SCHATZ 2Y	0,041	0,92	1,80
OURO	1.353,45	12,28	78,20	T-NOTE 10Y	3,362	1,80	12,80
TRIGO	432,00	10,50	7,25	T-NOTE 2Y	2,522	1,55	12,70
LICENÇA C02	9,50	0,49	1,31	GILT 10Y	1,522	5,08	16,20



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2352	0,84%	4,21%	1,2424	1,2504	1,2688
EUR/GBP	0,87183	0,74%	1,59%	0,8740	0,8765	0,8823
EUR/JPY	135,13	0,16%	-0,56%	135,13	135,13	135,13
EUR/CHF	1,1712	0,57%	0,12%	1,1699	1,1688	1,1664
EUR/BRL	3,9592	0,56%	-0,07%	4,0228	4,0895	4,2345
EUR/PLN	4,1508	0,37%	1,00%	4,1715	4,1936	4,2426



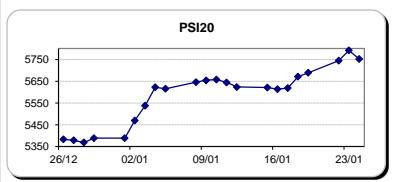
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2352	0,8718	135,13	1,1712	9,8393	7,4457	1,5312	1,53664	3,9592	9,6265
USD	0,8075	-	0,7031	109,18	0,9458	7,9336	6,0124	1,2348	1,2388	3,1844	7,7592

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,070	-1,36	-1,95
BANCO BPI	1,378	1,92	17,48
BCP	0,3265	-2,22	20,04
CORT. AMORIM	10,280	-1,15	-0,19
CTT	3,554	0,40	1,34
EDP	2,883	-0,21	-0,07
EDP R	7,060	-0,63	1,33
GALP	16,430	0,21	7,21
J MARTINS	17,380	-0,69	7,32
MOTA ENGIL	3,995	-0,50	9,06
NOS	5,535	-0,27	0,99
PHAROL	0,240	-0,41	-4,00
NAVIGATOR	4,572	-1,47	7,53
REN	2,556	-0,08	3,11
SEMAPA	18,840	-0,11	5,87
SONAE CAP.	1,060	0,19	19,50
SONAE SGPS	1,227	1,15	8,97

Maiores ganhos/perdas	
Título	Varição %
BANCO BPI	1,92
SONAE SGPS	1,15
CTT	0,40
GALP	0,21
SONAE CAP.	0,19
J MARTINS	-0,69
CORT. AMORIM	-1,15
ALTRI	-1,36
NAVIGATOR	-1,47
BCP	-2,22



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.752,26	-0,68%	6,75%	5.793,14	4.455,76
CAC40	5.495,16	-0,72%	3,44%	5.567,03	4.733,82
ESTX 50 PR	3.643,22	-0,79%	3,97%	3.708,82	3.214,31
XTRA DAX	13.414,74	-1,07%	3,85%	13.596,89	11.479,78
S&P 500	2.837,77	-0,05%	6,14%	2.852,97	2.266,68
IBEX 35	10.563,00	-0,44%	5,17%	11.184,40	9.236,60
NIKKEI 225	23.940,78	-0,76%	5,17%	24.129,34	18.224,68

