

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

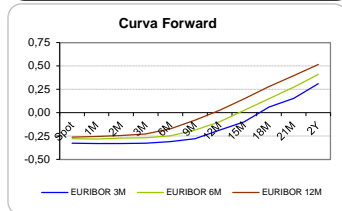
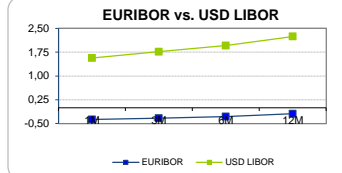
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

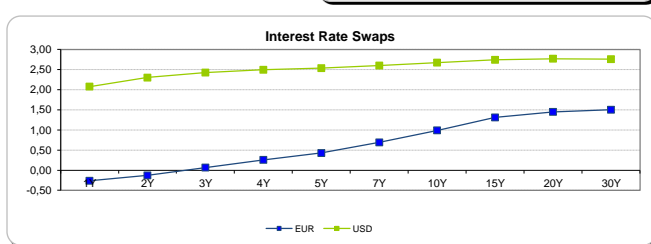
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5678	0	0	0,4951	-0,8019
3M	-0,3280	0	0	3M	1,7669	1	8	0,5279	-0,7420
6M	-0,2780	0	-1	6M	1,9597	1	13	0,5893	-0,6428
12M	-0,1910	0	-1	12M	2,2459	1	14	0,7953	-0,5262

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2613	0	0	0,0250	0,9380	1,4236
2Y	-0,1290	1	3	0,2675	1,0845	1,5000
3Y	0,0660	2	7	0,4907	1,1878	1,5720
4Y	0,2590	3	10	0,6741	1,2895	1,6450
5Y	0,4290	4	13	0,8209	1,3730	1,7090
7Y	0,6910	3	13	1,0505	1,5235	1,8111
10Y	0,9900	0	11	1,3094	1,6782	1,8940
15Y	1,3110	-3	6	1,5456	1,7935	1,9315
20Y	1,4510	-5	4	1,6414	1,8162	1,8980
30Y	1,5030	-6	1	1,6504	1,7657	1,8150

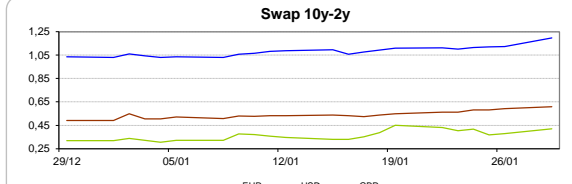
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0780	2	16	2,5591	2,7495	2,8513
2Y	2,3030	2	20	2,6185	2,7954	2,8200
3Y	2,4250	2	23	2,6695	2,8099	2,8370
4Y	2,4940	1	25	2,6940	2,7885	2,8610
5Y	2,5360	1	25	2,7080	2,8502	2,9243
7Y	2,6010	0	25	2,7455	2,8590	2,9418
10Y	2,6730	-1	24	2,8423	2,8635	2,9135
15Y	2,7450	-2	22	2,8420	2,8780	2,9110
20Y	2,7720	-2	20	2,8390	2,8640	2,8750
30Y	2,7600	-2	18	2,8060	2,8125	2,8365

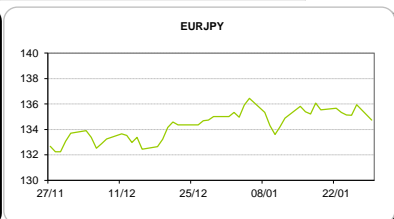
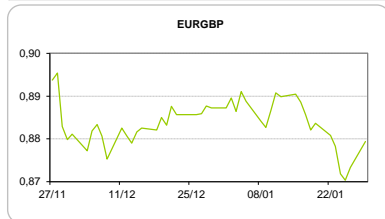


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,32	-1,20	2,45	OT 2Y	-0,076	0,02	2,40
JETFUEL	674,50	2,66	59,42	OT 5Y	0,474	0,03	2,60
DIESEL	631,25	1,75	53,87	OT 10Y	1,948	0,00	4,00
COBRE	7.091,00	-53,00	-40,00	BUND 10Y	0,085	6,88	21,90
ZINCO	3.501,50	13,00	232,50	SCHATZ 2Y	0,080	0,92	5,90
OURO	1.338,12	-11,59	35,07	T-NOTE 10Y	3,424	4,28	22,80
TRIGO	446,75	5,75	19,75	T-NOTE 2Y	2,572	1,16	18,90
LICENÇA C02	9,00	-0,09	0,82	GILT 10Y	1,567	1,83	25,10



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2379	-0,46%	3,22%	1,2452	1,2534	1,2719
EUR/GBP	0,8794	-0,69%	0,89%	0,8816	0,8841	0,8901
EUR/JPY	134,75	0,89%	0,19%	134,75	134,75	134,75
EUR/CHF	1,1581	0,25%	1,05%	1,1569	1,1557	1,1534
EUR/BRL	3,9088	0,01%	1,78%	3,9696	4,0370	4,1792
EUR/PLN	4,1421	-0,25%	0,86%	4,1619	4,1842	4,2321



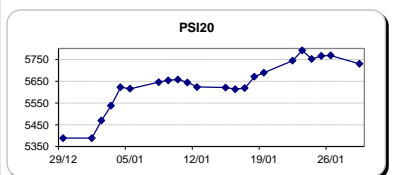
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2379	0,8794	134,75	1,1581	9,7681	7,4423	1,5246	1,52762	3,9088	9,5414
USD	0,8092	-	0,7109	109,025	0,9363	7,8974	6,0223	1,2335	1,2355	3,1675	7,7179

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	4,945	-0,40	-4,37
BANCO BPI	1,368	0,59	16,62
BCP	0,3298	-0,78	21,25
CORT. AMORIM	10,360	0,39	0,58
CTT	3,510	-1,85	0,09
EDP	2,869	-0,73	-0,55
EDP R	7,080	-0,28	1,62
GALP	15,880	-1,70	3,62
J MARTINS	17,330	-0,14	7,10
MOTA ENGIL	4,020	-0,74	9,75
NOS	5,415	-1,55	-1,20
PHAROL	0,236	0,86	-5,80
NAVIGATOR	4,536	-0,18	6,68
REN	2,556	-0,31	3,11
SEMAPA	18,480	-0,54	3,85
SONAE CAP.	1,038	-1,14	17,02
SONAE SGPS	1,277	0,47	13,41

Maiores ganhos/perdas	
Título	Varição %
PHAROL	0,86
BANCO BPI	0,59
SONAE SGPS	0,47
CORT. AMORI	0,39
BCP	-0,78
SONAE CAP.	-1,14
NOS	-1,55
GALP	-1,70
CTT	-1,85



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.730,22	-0,66%	6,35%	5.793,38	4.455,76
CAC40	5.521,59	-0,14%	3,93%	5.567,03	4.733,82
ESTX 50 PR	3.642,98	-0,12%	3,97%	3.708,82	3.214,31
XTRA DAX	13.321,15	-0,15%	3,12%	13.596,89	11.479,78
S&P 500	2.859,11	-0,49%	6,93%	2.872,87	2.267,21
IBEX 35	10.556,50	-0,38%	5,09%	11.184,40	9.236,60
NIKKEI 225	23.629,34	-0,01%	3,80%	24.129,34	18.224,68

