

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

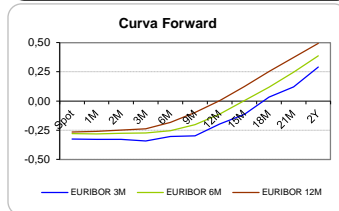
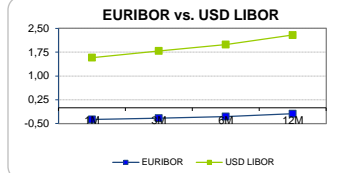
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

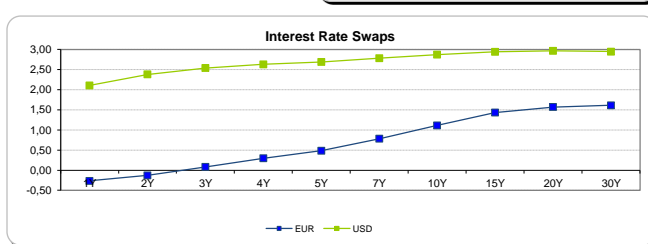
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5796	0	2	0,4965	-0,7986
3M	-0,3290	0	0	3M	1,7890	0	9	0,5255	-0,7474
6M	-0,2780	0	-1	6M	1,9921	1	15	0,6117	-0,6598
12M	-0,1910	0	0	12M	2,2905	0	18	0,8188	-0,5318

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2655	0	-1	0,0027	0,9250	1,4709
2Y	-0,1270	0	2	0,2492	1,0808	1,5723
3Y	0,0840	0	8	0,4720	1,1960	1,6547
4Y	0,2960	0	13	0,6606	1,3238	1,7160
5Y	0,4840	1	18	0,8188	1,4202	1,7820
7Y	0,7840	1	22	1,0757	1,5720	1,8765
10Y	1,1130	3	22	1,3460	1,7372	1,9660
15Y	1,4350	4	18	1,5934	1,8518	1,9930
20Y	1,5700	4	14	1,6851	1,8664	1,9510
30Y	1,6130	5	10	1,6870	1,8050	1,8550

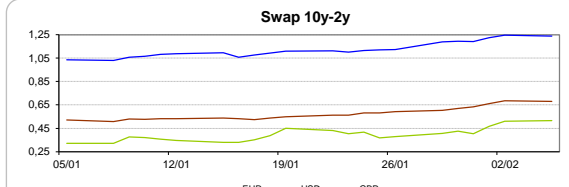
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1050	0	21	2,5837	2,8981	3,0040
2Y	2,3810	4	28	2,6790	2,8800	3,0519
3Y	2,5400	5	35	2,7405	2,9295	3,0490
4Y	2,6300	6	39	2,7820	2,9859	3,0650
5Y	2,6910	8	41	2,8468	3,0086	3,1028
7Y	2,7840	9	43	2,9108	3,0040	3,0880
10Y	2,8710	10	43	2,9807	3,0750	3,1237
15Y	2,9420	11	41	2,9830	3,0600	3,0675
20Y	2,9660	11	39	3,0060	3,0270	3,0455
30Y	2,9480	10	36	2,9976	2,9940	2,9880

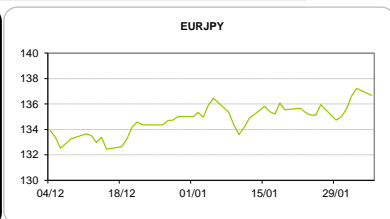
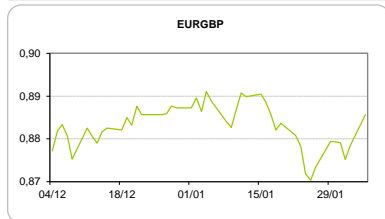


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,19	-0,39	1,09	OT 2Y	-0,060	0,01	6,80
JETFUEL	657,97	-1,06	5,48	OT 5Y	0,567	0,02	12,60
DIESEL	611,51	-0,64	-1,60	OT 10Y	2,044	0,03	12,50
COBRE	7.079,00	-74,00	-160,00	BUND 10Y	0,135	-2,67	25,50
ZINCO	3.531,25	-55,25	169,75	SCHATZ 2Y	0,062	-1,84	3,90
OURO	1.336,36	3,45	17,01	T-NOTE 10Y	3,500	-2,16	28,70
TRIGO	441,75	-5,00	11,00	T-NOTE 2Y	2,565	-3,10	12,80
LICENÇA C02	9,10	0,14	1,32	GILT 10Y	1,659	-1,46	30,30



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,244	-0,42%	3,28%	1,2514	1,2598	1,2785
EUR/GBP	0,88568	-0,81%	0,36%	0,8878	0,8904	0,8964
EUR/JPY	136,67	0,40%	-0,16%	136,67	136,67	136,67
EUR/CHF	1,1629	-0,17%	0,84%	1,1618	1,1605	1,1582
EUR/BRL	4,019	-0,26%	-3,20%	4,0837	4,1545	4,3044
EUR/PLN	4,1504	0,48%	0,06%	4,1707	4,1928	4,2386



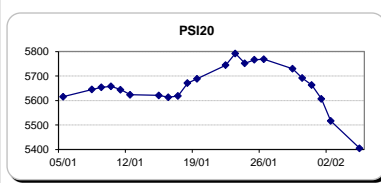
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2440	0,8857	136,67	1,1629	9,8412	7,4444	1,5500	1,56677	4,0190	9,6583
USD	0,8051	-	0,7133	110,11	0,9366	7,9219	5,9931	1,2469	1,2596	3,2384	7,7718

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	4,575	-1,82	-11,53
BANCO BPI	1,282	-2,29	9,29
BCP	0,2987	-1,81	9,82
CORT. AMORIM	10,120	1,20	-1,75
CTT	3,402	-1,68	-2,99
EDP	2,696	-2,92	-6,55
EDP R	6,970	-1,41	0,04
GALP	14,925	-2,23	-2,61
J MARTINS	16,760	-0,62	3,49
MOTA ENGIL	3,730	-5,69	1,83
NOS	5,165	-2,82	-5,77
PHAROL	0,183	-10,07	-26,80
NAVIGATOR	4,216	-2,99	-0,85
REN	2,452	-1,05	-1,09
SEMAPA	17,800	-1,87	0,03
SONAE CAP.	0,983	-2,87	10,82
SONAE SGPS	1,224	-1,92	8,70

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORI	1,20
SONAE CAP.	-2,87
EDP	-2,92
NAVIGATOR	-2,99
MOTA ENGIL	-5,69
PHAROL	-10,07



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.405,31	-2,02%	0,32%	5.793,38	4.493,05
CAC40	5.285,83	-1,48%	-0,50%	5.567,03	4.733,82
ESTX 50 PR	3.478,77	-1,26%	-0,72%	3.708,82	3.214,31
XTRA DAX	12.687,49	-0,76%	-1,78%	13.596,89	11.479,78
S&P 500	2.748,50	-0,50%	2,79%	2.872,87	2.285,38
IBEX 35	10.064,50	-1,44%	0,21%	11.184,40	9.236,60
NIKKEI 225	22.682,08	-2,55%	-0,36%	24.129,34	18.224,68

