

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

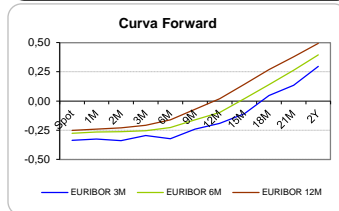
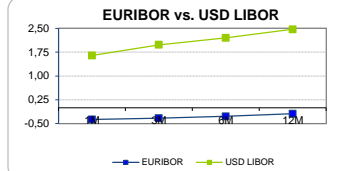
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

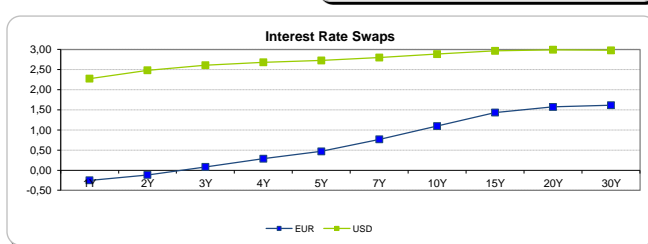
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,6480	2	8	0,4994	-0,7969
3M	-0,3280	0	0	3M	1,9842	3	22	0,5801	-0,7446
6M	-0,2710	0	1	6M	2,2011	2	24	0,6929	-0,6634
12M	-0,1910	0	0	12M	2,4694	1	22	0,9106	-0,5334

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2516	0	1	0,0180	0,9002	1,4479
2Y	-0,1150	0	1	0,2550	1,0687	1,5509
3Y	0,0810	-1	2	0,4699	1,1934	1,6355
4Y	0,2840	-1	3	0,6583	1,3066	1,7109
5Y	0,4670	-1	4	0,8125	1,4038	1,7755
7Y	0,7680	-2	8	1,0663	1,5654	1,8788
10Y	1,0980	-2	11	1,3413	1,7281	1,9735
15Y	1,4320	-3	12	1,5927	1,8551	2,0141
20Y	1,5730	-3	12	1,6945	1,8774	1,9722
30Y	1,6170	-3	11	1,6999	1,8188	1,8715

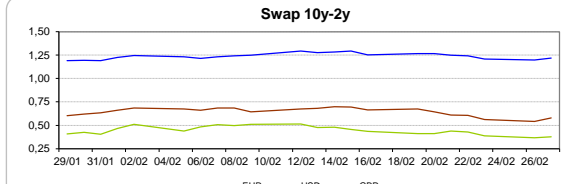
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2750	0	24	2,7574	2,9667	3,0130
2Y	2,4820	-3	23	2,8340	2,9656	2,9990
3Y	2,6090	-4	24	2,8826	2,9550	3,0125
4Y	2,6810	-5	24	2,9022	2,9975	3,0400
5Y	2,7280	-5	24	2,9230	2,9890	3,0866
7Y	2,8010	-5	24	2,9420	3,0135	3,0775
10Y	2,8840	-5	24	2,9920	3,0520	3,0925
15Y	2,9660	-5	23	3,0350	3,0740	3,0920
20Y	2,9940	-4	23	3,0410	3,0590	3,0640
30Y	2,9790	-4	22	3,0010	3,0120	3,0110

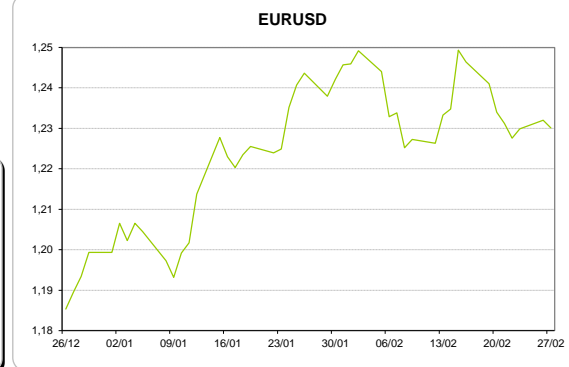
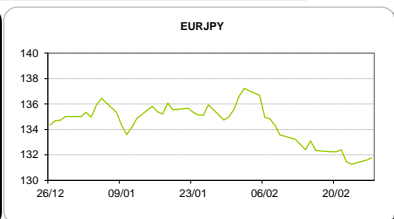
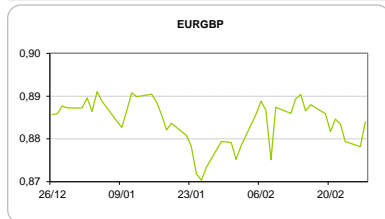


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,65	-0,85	-3,50	OT 2Y	0,002	0,04	9,50
JETFUEL	655,00	-14,50	-19,50	OT 5Y	0,600	0,04	15,90
DIESEL	594,38	-9,00	-36,87	OT 10Y	2,015	0,02	6,90
COBRE	7.111,50	15,00	25,00	BUND 10Y	0,064	3,10	4,80
ZINCO	3.546,75	29,00	61,25	SCHATZ 2Y	0,034	1,15	-3,70
OURO	1.317,59	-15,88	-32,11	T-NOTE 10Y	3,560	4,84	17,80
TRIGO	477,00	4,25	23,25	T-NOTE 2Y	2,650	3,49	8,90
LICENÇA C02	10,15	0,52	1,06	GILT 10Y	1,743	4,80	10,10



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2301	-0,15%	-0,63%	1,2384	1,2477	1,2667
EUR/GBP	0,884	-0,66%	-0,52%	0,8864	0,8895	0,8956
EUR/JPY	131,77	-0,13%	2,26%	131,77	131,77	131,77
EUR/CHF	1,1491	0,55%	1,03%	1,1479	1,1466	1,1441
EUR/BRL	3,9749	-0,10%	-1,66%	4,0392	4,1107	4,2447
EUR/PLN	4,1737	-0,12%	-0,67%	4,1938	4,2156	4,2600



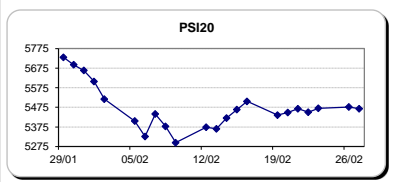
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2301	0,8840	131,77	1,1491	10,0704	7,4460	1,5609	1,56977	3,9749	9,6320
USD	0,8173	-	0,7206	107,57	0,9407	8,2265	6,0855	1,2755	1,2812	3,2518	7,8677

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	4,670	-1,27	-9,69
BANCO BPI	1,214	0,17	3,50
BCP	0,2915	1,96	7,17
CORT. AMORIM	10,080	-1,75	-2,14
CTT	3,366	-0,82	-4,02
EDP	2,768	-1,11	-4,06
EDP R	7,150	0,00	2,63
GALP	14,860	-0,83	-3,03
J MARTINS	17,270	-0,63	6,64
MOTA ENGIL	4,025	0,25	9,88
NOS	5,040	0,20	-8,05
PHAROL	0,230	-1,08	-8,20
NAVIGATOR	4,468	-0,18	5,08
REN	2,504	-0,71	1,01
SEMAPA	19,480	-1,12	9,47
SONAE CAP.	1,068	-0,37	20,41
SONAE SGPS	1,195	-1,32	6,13

Maiores ganhos/perdas	
Título	Varição %
BCP	1,96
MOTA ENGIL	0,25
NOS	0,20
BANCO BPI	0,17
EDP	-1,11
SEMAPA	-1,12
ALTRI	-1,27
SONAE SGPS	-1,32
CORT. AMORI	-1,75



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.468,05	-0,16%	1,48%	5.793,38	4.569,07
CAC40	5.343,93	-0,01%	0,59%	5.567,03	4.833,77
ESTX 50 PR	3.458,03	-0,15%	-1,31%	3.708,82	3.303,12
XTRA DAX	12.490,73	-0,29%	-3,30%	13.596,89	11.780,83
S&P 500	2.764,16	-0,55%	3,39%	2.872,87	2.322,25
IBEX 35	9.900,20	-0,02%	-1,43%	11.184,40	9.427,70
NIKKEI 225	22.389,86	1,07%	-1,65%	24.129,34	18.224,68

