

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

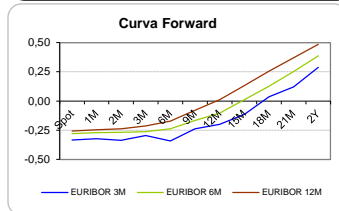
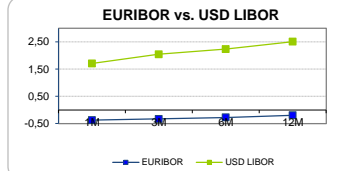
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

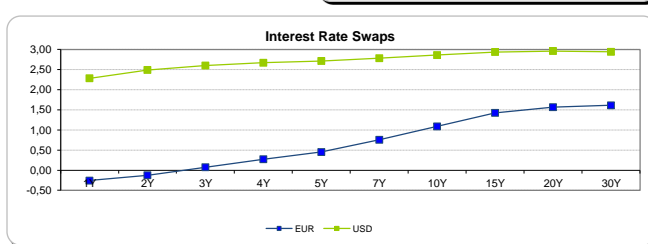
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,7113	1	13	0,4961	-0,8097
3M	-0,3270	0	0	3M	2,0473	1	26	0,5962	-0,7426
6M	-0,2720	0	1	6M	2,2405	1	25	0,6998	-0,6596
12M	-0,1910	0	0	12M	2,5120	1	23	0,9151	-0,5314

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2575	0	1	0,0100	0,8830	1,4140
2Y	-0,1240	0	1	0,2485	1,0330	1,5120
3Y	0,0750	1	1	0,4580	1,1682	1,5970
4Y	0,2740	1	1	0,6380	1,2700	1,6700
5Y	0,4520	1	0	0,7910	1,3670	1,7350
7Y	0,7550	2	1	1,0400	1,5270	1,8454
10Y	1,0890	2	1	1,3120	1,6959	1,9320
15Y	1,4250	2	2	1,5652	1,8208	1,9680
20Y	1,5680	3	3	1,6621	1,8397	1,9260
30Y	1,6130	3	3	1,6640	1,7780	1,8300

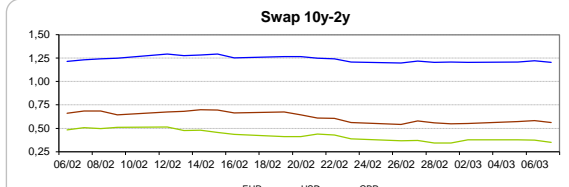
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2830	1	17	2,7325	2,8830	2,9340
2Y	2,4910	1	13	2,7880	2,8800	2,9530
3Y	2,6020	0	9	2,8195	2,9279	2,9760
4Y	2,6700	0	6	2,8340	2,9160	2,9940
5Y	2,7140	0	3	2,8550	2,9360	3,0364
7Y	2,7820	0	0	2,8910	2,9700	3,0430
10Y	2,8610	0	-2	2,9450	3,0110	3,0590
15Y	2,9370	0	-3	2,9920	3,0360	3,0560
20Y	2,9620	0	-3	2,9980	3,0190	3,0270
30Y	2,9420	-1	-3	2,9630	2,9730	2,9750

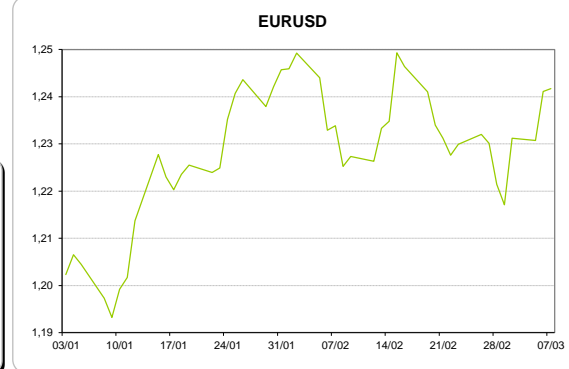
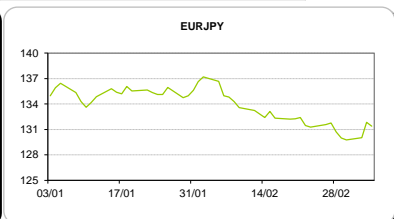
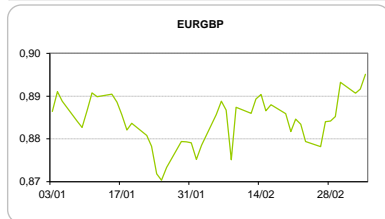


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,77	-1,02	-0,38	OT 2Y	-0,115	0,00	-5,50
JETFUEL	627,04	-3,71	-4,44	OT 5Y	0,531	-0,02	-3,60
DIESEL	577,29	-3,71	-6,91	OT 10Y	1,859	-0,06	-18,50
COBRE	6.992,50	94,00	-72,00	BUND 10Y	0,241	-2,01	-10,80
ZINCO	3.309,00	6,25	-153,75	SCHATZ 2Y	0,099	0,23	-5,70
OURO	1.324,82	-9,84	6,30	T-NOTE 10Y	3,579	-1,84	5,50
TRIGO	506,00	-1,00	33,00	T-NOTE 2Y	2,762	0,39	12,00
LICENÇA C02	10,65	0,18	1,66	GILT 10Y	1,688	-1,37	-7,20



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2417	0,05%	0,64%	1,2504	1,2594	1,2791
EUR/GBP	0,89513	-0,39%	-0,94%	0,8977	0,9006	0,9071
EUR/JPY	131,41	0,33%	2,61%	131,41	131,41	131,41
EUR/CHF	1,1682	-0,12%	-0,89%	1,1669	1,1658	1,1633
EUR/BRL	4,0166	-0,82%	0,02%	4,0806	4,1483	4,2821
EUR/PLN	4,2049	-0,41%	-0,85%	4,2248	4,2456	4,2935

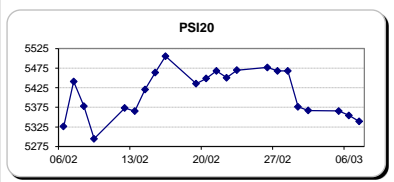


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2417	0,8951	131,41	1,1682	10,2371	7,4511	1,6108	1,5906	4,0166	9,6964
USD	0,8063	-	0,7197	105,95	0,9421	8,2340	6,0070	1,2968	1,2805	3,2380	7,7989

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	4,600	-1,50	-11,04
BANCO BPI	1,162	-0,85	-0,94
BCP	0,2910	-1,49	6,99
CORT. AMORIM	9,950	-0,70	-3,40
CTT	3,154	-2,29	-10,07
EDP	2,833	0,82	-1,80
EDP R	7,185	0,00	3,13
GALP	14,630	-1,35	-4,54
J MARTINS	15,115	0,27	-6,67
MOTA ENGIL	3,820	1,87	4,29
NOS	4,936	0,57	-9,94
PHAROL	0,212	-5,78	-15,20
NAVIGATOR	4,460	0,68	4,89
REN	2,468	0,33	-0,44
SEMAPA	18,920	1,28	6,32
SONAE CAP.	0,948	-1,66	6,88
SONAE SGPS	1,156	0,70	2,66

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	1,87
SEMAPA	1,28
EDP	0,82
SONAE SGPS	0,70
NAVIGATOR	0,68
BCP	-1,49
ALTRI	-1,50
SONAE CAP.	-1,66
CTT	-2,29
PHAROL	-5,78



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.339,43	-0,28%	-0,91%	5.793,38	4.569,07
CAC40	5.187,83	0,34%	-2,35%	5.567,03	4.933,77
ESTX 50 PR	3.377,36	0,58%	-3,61%	3.708,82	3.306,66
XTRA DAX	12.245,36	1,09%	-5,20%	13.596,89	11.830,98
S&P 500	2.716,23	-0,39%	1,64%	2.872,87	2.322,25
IBEX 35	9.599,30	0,13%	-4,43%	11.184,40	9.494,50
NIKKEI 225	21.252,72	-0,77%	-6,64%	24.129,34	18.224,68

