

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

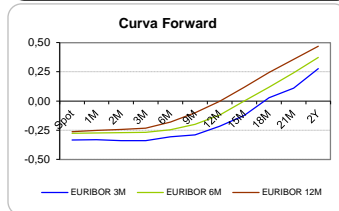
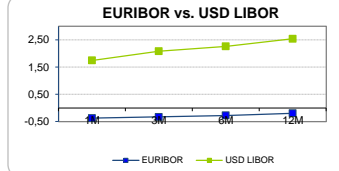
Sónia Oliveira - sonia.oliveira@caixaib.pt - 21 313 73 26

**RENTA FIXA**

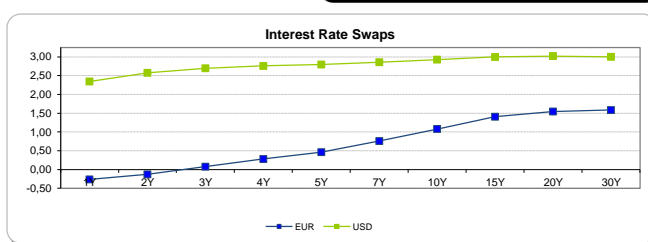
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,7503	1	17	0,4999	-0,8097
3M	-0,3270	0	0	3M	2,0888	2	27	0,6013	-0,7420
6M	-0,2710	0	1	6M	2,2686	1	23	0,7026	-0,6590
12M	-0,1910	0	0	12M	2,5445	1	23	0,9168	-0,5298

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2615	0	0	-0,0030	0,8797	1,4151
2Y	-0,1270	-1	0	0,2324	1,0195	1,5109
3Y	0,0780	0	0	0,4459	1,1499	1,5922
4Y	0,2830	0	-2	0,6220	1,2626	1,6682
5Y	0,4640	-1	-3	0,7770	1,3585	1,7307
7Y	0,7580	-1	-4	1,0276	1,5199	1,8336
10Y	1,0790	-1	-5	1,3010	1,6824	1,9277
15Y	1,4050	-2	-4	1,5497	1,8063	1,9628
20Y	1,5440	-2	-4	1,6477	1,8268	1,9207
30Y	1,5840	-2	-3	1,6523	1,7696	1,8232

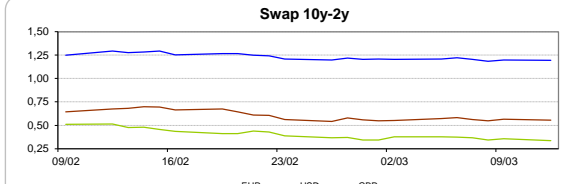
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3440	2	20	2,7964	2,9200	2,9935
2Y	2,5740	3	22	2,8679	2,9120	3,0083
3Y	2,6950	4	21	2,8948	2,9390	3,0219
4Y	2,7590	5	18	2,8993	2,9410	3,0387
5Y	2,7980	5	16	2,9020	2,9927	3,0602
7Y	2,8570	5	11	2,9548	3,0252	3,0906
10Y	2,9260	5	7	3,0044	3,0656	3,1103
15Y	2,9980	5	6	3,0471	3,0858	3,0750
20Y	3,0210	5	5	3,0310	3,0762	3,0460
30Y	3,0000	5	4	2,9950	3,0030	3,0020

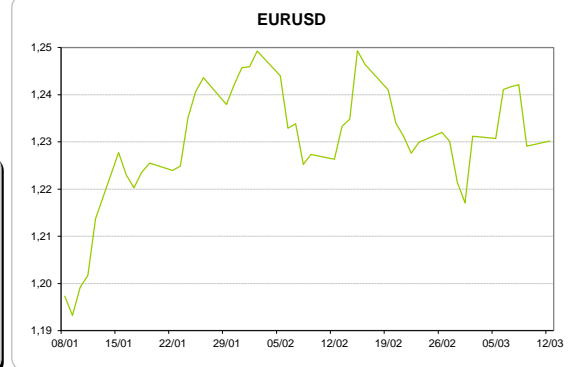
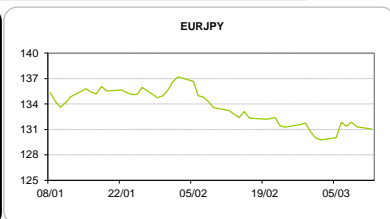
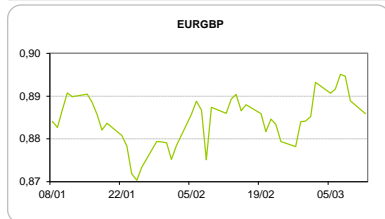


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,68	-0,81	2,35	OT 2Y	-0,081	0,01	-0,40
JETFUEL	612,00	-18,88	7,87	OT 5Y	0,493	-0,04	-6,00
DIESEL	572,25	-8,88	12,62	OT 10Y	1,824	-0,04	-20,70
COBRE	6.957,50	129,00	207,00	BUND 10Y	0,207	-2,23	-16,80
ZINCO	3.276,25	48,25	-114,75	SCHATZ 2Y	0,069	-1,61	-9,90
OURO	1.319,91	-3,39	-2,85	T-NOTE 10Y	3,592	-0,50	2,40
TRIGO	489,00	-0,25	13,00	T-NOTE 2Y	2,766	-0,39	8,10
LICENÇA C02	11,10	-0,02	1,62	GILT 10Y	1,680	-0,29	-12,70



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2302	0,09%	0,32%	1,2388	1,2479	1,2676
EUR/GBP	0,8859	0,34%	0,01%	0,8884	0,8914	0,8979
EUR/JPY	131,04	0,21%	1,67%	131,04	131,04	131,04
EUR/CHF	1,1684	0,24%	-1,19%	1,1672	1,1661	1,1636
EUR/BRL	4,0239	-0,42%	0,37%	4,0869	4,1553	4,2866
EUR/PLN	4,2050	-0,25%	-0,87%	4,2246	4,2454	4,2920



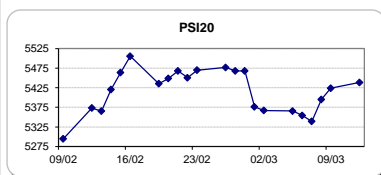
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2302	0,8859	131,04	1,1684	10,1621	7,4480	1,5826	1,56703	4,0239	9,5608
USD	0,8118	-	0,7198	106,445	0,9480	8,2492	6,0463	1,2821	1,2703	3,2608	7,7544

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	4,850	2,00	-6,21
BANCO BPI	1,142	-0,52	-2,64
BCP	0,2851	-1,42	4,82
CORT. AMORIM	10,120	1,00	-1,75
CTT	3,220	1,64	-8,18
EDP	3,010	3,05	4,33
EDP R	7,400	-0,07	6,22
GALP	15,070	-0,13	-1,66
J MARTINS	15,345	0,23	-5,25
MOTA ENGIL	3,830	0,92	4,56
NOS	5,100	0,29	-6,95
PHAROL	0,251	5,46	0,40
NAVIGATOR	4,524	0,44	6,40
REN	2,494	-0,24	0,61
SEMAPA	19,220	-0,41	8,01
SONAE CAP.	0,960	0,52	8,23
SONAE SGPS	1,146	-0,35	1,78

Maiores ganhos/perdas	
Título	Variação %
PHAROL	5,46
EDP	3,05
ALTRI	2,00
CTT	1,64
CORT. AMORI	1,00
REN	-0,24
SONAE SGPS	-0,35
SEMAPA	-0,41
BANCO BPI	-0,52
BCP	-1,42



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.438,37	0,27%	0,93%	5.793,38	4.569,07
CAC40	5.276,71	0,04%	-0,67%	5.567,03	4.953,57
ESTX 50 PR	3.429,48	0,26%	-2,13%	3.708,82	3.306,66
XTRA DAX	12.418,39	0,58%	-3,86%	13.596,89	11.830,98
S&P 500	2.787,02	0,02%	4,24%	2.872,87	2.322,25
IBEX 35	9.727,50	0,43%	-3,15%	11.184,40	9.494,50
NIKKEI 225	21.824,03	1,65%	-4,13%	24.129,34	18.224,68

