

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

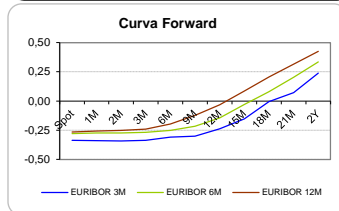
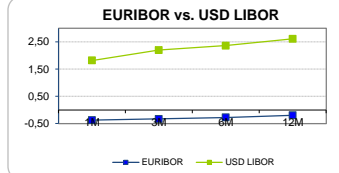
Sónia Oliveira - sonia.oliveira@caixaib.pt - 21 313 73 26

**RENTA FIXA**

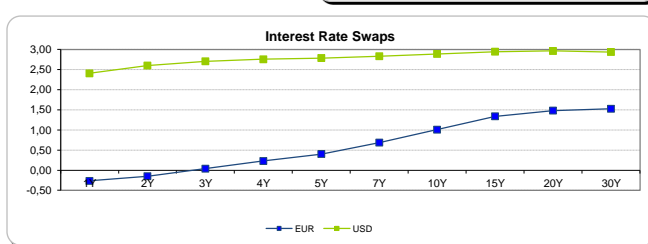
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,8221	1	23	0,5027	-0,8075
3M	-0,3290	0	0	3M	2,2018	2	32	0,6090	-0,7400
6M	-0,2720	0	0	6M	2,3636	2	26	0,7131	-0,6584
12M	-0,1920	0	0	12M	2,6145	1	22	0,9239	-0,5302

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2655	0	-1	-0,0326	0,8249	1,3572
2Y	-0,1500	-1	-3	0,1951	0,9740	1,4345
3Y	0,0380	-1	-5	0,4029	1,1003	1,5145
4Y	0,2290	-2	-7	0,5808	1,2019	1,5922
5Y	0,4020	-2	-9	0,7327	1,2920	1,6520
7Y	0,6860	-3	-12	0,9715	1,4548	1,7632
10Y	1,0070	-3	-14	1,2405	1,6193	1,8622
15Y	1,3380	-3	-15	1,4931	1,7463	1,9011
20Y	1,4820	-3	-15	1,5922	1,7679	1,8603
30Y	1,5270	-3	-14	1,5955	1,7146	1,7684

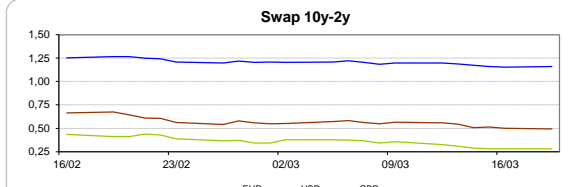
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4080	3	18	2,7906	2,8870	2,9040
2Y	2,6030	3	14	2,8150	2,8825	2,9120
3Y	2,7050	3	11	2,8380	2,8905	2,9280
4Y	2,7570	3	9	2,8470	2,8950	2,9440
5Y	2,7880	4	7	2,8580	2,9070	2,9870
7Y	2,8330	4	4	2,8820	2,9380	2,9900
10Y	2,8880	4	2	2,9250	2,9730	3,0070
15Y	2,9460	4	0	2,9640	2,9960	3,0100
20Y	2,9640	4	-1	2,9660	2,9800	2,9840
30Y	2,9380	4	-1	2,9310	2,9340	2,9300

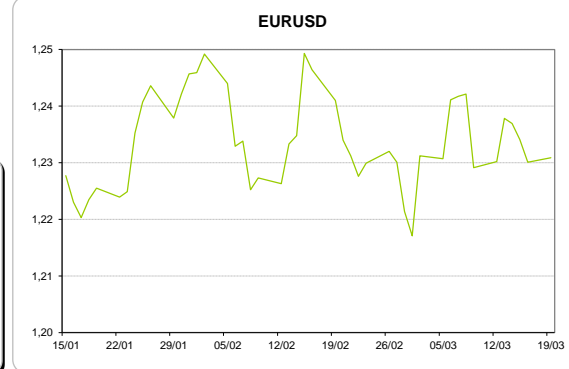
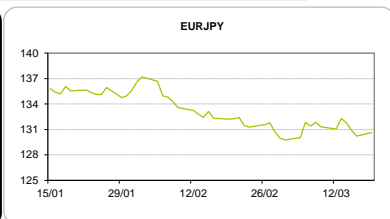
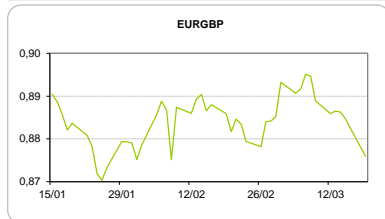


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,07	-0,14	0,68	OT 2Y	-0,128	-0,01	-8,40
JETFUEL	626,75	6,00	-8,00	OT 5Y	0,413	-0,02	-21,10
DIESEL	587,00	2,00	5,62	OT 10Y	1,742	-0,01	-32,10
COBRE	6.889,50	-32,00	-345,00	BUND 10Y	0,132	-0,53	-23,30
ZINCO	3.262,50	28,25	-315,50	SCHATZ 2Y	0,044	-0,23	-10,30
OURO	1.317,93	3,58	-28,66	T-NOTE 10Y	3,550	-1,34	-6,40
TRIGO	452,25	-15,50	-19,25	T-NOTE 2Y	2,758	-1,94	0,00
LICENÇA C02	11,06	-0,11	1,18	GILT 10Y	1,630	1,16	-21,30



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2309	0,07%	-0,81%	1,2396	1,2488	1,2686
EUR/GBP	0,87593	0,75%	1,14%	0,8785	0,8815	0,8880
EUR/JPY	130,65	-0,34%	1,22%	130,65	130,65	130,65
EUR/CHF	1,1731	-0,25%	-1,73%	1,1718	1,1706	1,1683
EUR/BRL	4,0616	-0,76%	-1,22%	4,1257	4,1936	4,3299
EUR/PLN	4,2188	-0,05%	-2,00%	4,2389	4,2589	4,3047



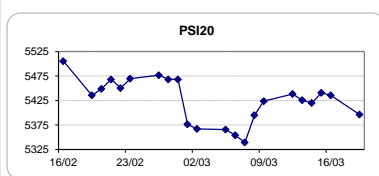
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2309	0,8759	130,65	1,1731	10,0736	7,4488	1,6147	1,60209	4,0616	9,5302
USD	0,8117	-	0,7123	106,04	0,9501	8,1822	6,0459	1,3097	1,2986	3,2891	7,7439

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,080	-0,97	-1,76
BANCO BPI	1,134	3,85	-3,32
BCP	0,2800	0,65	2,94
CORT. AMORIM	10,100	-1,56	-1,94
CTT	3,144	-1,44	-10,35
EDP	3,007	-1,51	4,23
EDP R	7,470	-1,97	7,22
GALP	15,300	-1,19	-0,16
J MARTINS	14,850	-0,83	-8,31
MOTA ENGIL	3,615	0,14	-1,31
NOS	4,760	-1,37	-13,15
PHAROL	0,240	0,42	-4,20
NAVIGATOR	4,734	1,63	11,34
REN	2,484	-1,74	0,20
SEMAPA	19,320	-0,21	8,57
SONAE CAP.	0,936	-0,21	5,52
SONAE SGPS	1,165	0,00	3,46

Maiores ganhos/perdas	
Título	Varição %
BANCO BPI	3,85
NAVIGATOR	1,63
BCP	0,65
PHAROL	0,42
MOTA ENGIL	0,14
CTT	-1,44
EDP	-1,51
CORT. AMORI	-1,56
REN	-1,74
EDP R	-1,97



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.396,40	-0,73%	0,15%	5.793,38	4.586,22
CAC40	5.222,84	-1,13%	-1,69%	5.567,03	4.953,57
ESTX 50 PR	3.394,79	-1,24%	-3,12%	3.708,82	3.306,66
XTRA DAX	12.217,02	-1,39%	-5,42%	13.596,89	11.830,98
S&P 500	2.699,16	-1,91%	0,97%	2.872,87	2.322,25
IBEX 35	9.664,10	-0,99%	-3,78%	11.184,40	9.494,50
NIKKEI 225	21.480,90	-0,90%	-5,64%	24.129,34	18.224,68

