

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

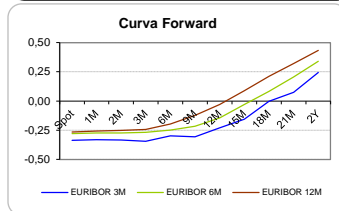
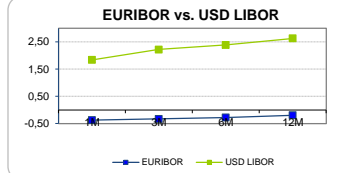
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

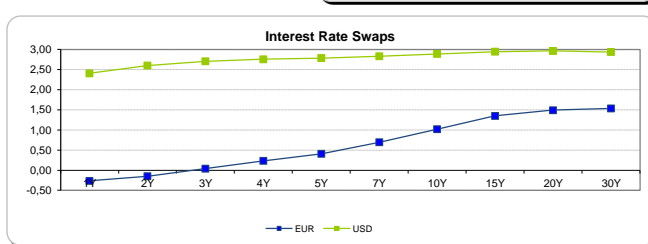
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,8407	2	25	0,5077	-0,8043
3M	-0,3290	0	0	3M	2,2225	2	33	0,6143	-0,7400
6M	-0,2730	0	0	6M	2,3905	3	27	0,7239	-0,6584
12M	-0,1910	0	0	12M	2,6333	2	24	0,9326	-0,5302

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2655	0	-1	-0,0308	0,8407	1,3665
2Y	-0,1500	0	-3	0,2003	0,9903	1,4508
3Y	0,0370	0	-5	0,4123	1,1141	1,5327
4Y	0,2320	0	-6	0,5921	1,2178	1,6101
5Y	0,4060	0	-8	0,7436	1,3113	1,6760
7Y	0,6940	1	-11	0,9856	1,4727	1,7643
10Y	1,0180	1	-12	1,2563	1,6325	1,8717
15Y	1,3500	1	-13	1,5022	1,7543	1,9064
20Y	1,4920	1	-13	1,5985	1,7741	1,8646
30Y	1,5350	1	-13	1,6023	1,7178	1,7700

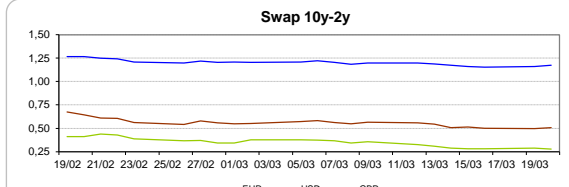
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4080	3	18	2,8411	2,9450	2,9624
2Y	2,6030	3	14	2,8977	2,9400	2,9390
3Y	2,7050	3	11	2,8925	2,9400	2,9540
4Y	2,7570	3	9	2,9015	2,9400	2,9700
5Y	2,7880	4	7	2,9339	2,9420	3,0174
7Y	2,8330	4	4	2,9509	2,9715	3,0220
10Y	2,8880	4	2	2,9865	3,0025	3,0355
15Y	2,9460	4	0	3,0233	3,0275	3,0370
20Y	2,9640	4	-1	2,9920	3,0115	3,0115
30Y	2,9380	4	-1	2,9882	2,9615	2,9610

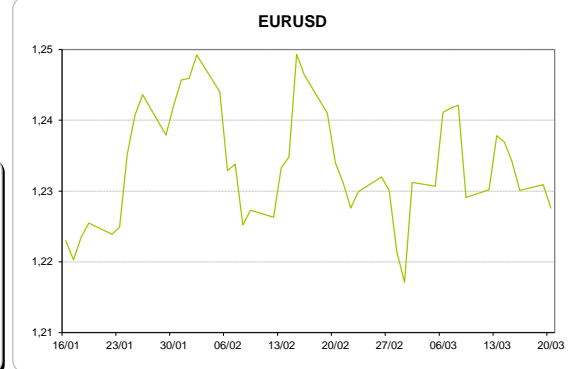
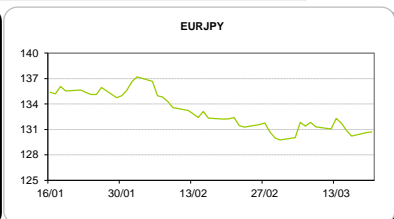
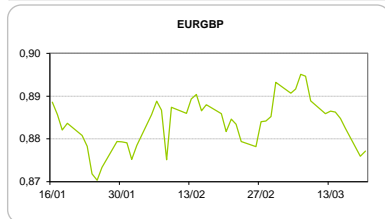


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,26	1,21	2,21	OT 2Y	-0,139	-0,01	-6,70
JETFUEL	638,75	12,00	8,25	OT 5Y	0,408	-0,01	-15,20
DIESEL	598,50	11,50	20,62	OT 10Y	1,731	-0,01	-27,50
COBRE	6.832,50	-34,00	-264,00	BUND 10Y	0,150	1,60	-15,80
ZINCO	3.263,50	1,00	-295,25	SCHATZ 2Y	0,048	0,46	-9,20
OURO	1.311,99	-4,87	-17,16	T-NOTE 10Y	3,589	3,01	-1,00
TRIGO	456,50	5,75	-6,00	T-NOTE 2Y	2,805	3,11	5,80
LICENÇA C02	11,55	0,49	1,83	GILT 10Y	1,669	4,09	-10,40



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2276	-0,27%	-0,52%	1,2362	1,2455	1,2653
EUR/GBP	0,87715	-0,14%	0,52%	0,8798	0,8828	0,8893
EUR/JPY	130,72	-0,05%	1,17%	130,72	130,72	130,72
EUR/CHF	1,1707	0,20%	-1,34%	1,1696	1,1684	1,1661
EUR/BRL	4,0458	0,21%	-0,82%	4,1095	4,1774	4,3136
EUR/PLN	4,2306	-0,16%	-1,93%	4,2512	4,2724	4,3176



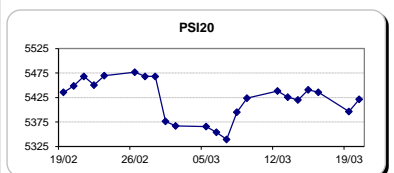
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2276	0,8772	130,72	1,1707	10,0722	7,4489	1,6032	1,5944	4,0458	9,4828
USD	0,8150	-	0,7139	106,455	0,9550	8,1973	6,0708	1,3087	1,3004	3,3009	7,7314

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,100	0,39	-1,37
BANCO BPI	1,110	-2,12	-5,37
BCP	0,2807	0,25	3,20
-	-	-	-
CORT. AMORIM	10,060	-0,40	-2,33
CTT	3,200	1,78	-8,75
EDP	2,993	-0,47	3,74
EDP R	7,655	2,48	9,88
GALP	15,465	1,08	0,91
J MARTINS	14,940	0,61	-7,75
MOTA ENGIL	3,690	2,07	0,74
NOS	4,706	-1,13	-14,14
PHAROL	0,240	0,00	-4,20
NAVIGATOR	4,768	0,72	12,14
REN	2,480	-0,16	0,04
SEMAPA	19,260	-0,31	8,23
SONAE CAP.	0,942	0,64	6,20
SONAE SGPS	1,171	0,52	4,00
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
EDP R	2,48
MOTA ENGIL	2,07
CTT	1,78
GALP	1,08
NAVIGATOR	0,72
SEMAPA	-0,31
CORT. AMORI	-0,40
EDP	-0,47
NOS	-1,13
BANCO BPI	-2,12



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.421,36	0,46%	0,61%	5.793,38	4.593,35
CAC40	5.252,43	0,57%	-1,13%	5.567,03	4.953,57
ESTX 50 PR	3.412,08	0,51%	-2,62%	3.708,82	3.306,66
XTRA DAX	12.307,33	0,74%	-4,72%	13.596,89	11.830,98
S&P 500	2.716,24	0,12%	1,60%	2.872,87	2.322,25
IBEX 35	9.681,60	0,18%	-3,61%	11.184,40	9.494,50
NIKKEI 225	21.380,97	-0,47%	-6,08%	24.129,34	18.224,68

