

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

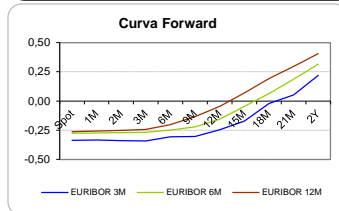
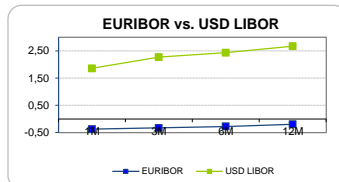
Sónia Oliveira - sonia.oliveira@caixaib.pt - 21 313 73 26

**RENTA FIXA**

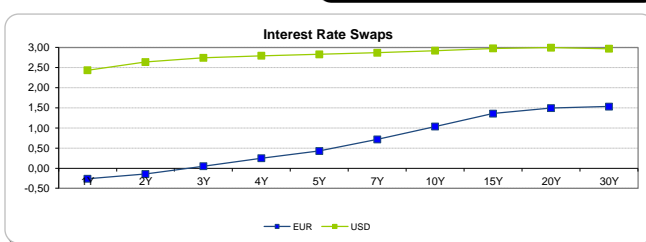
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,8613	1	26	0,5093	-0,8037
3M	-0,3290	0	0	3M	2,2711	2	35	0,6355	-0,7374
6M	-0,2710	0	0	6M	2,4342	2	29	0,7516	-0,6538
12M	-0,1910	0	0	12M	2,6764	3	25	0,9700	-0,5296

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2635	0	-1	-0,0490	0,7990	1,3090
2Y	-0,1460	0	-2	0,1760	0,9400	1,3995
3Y	0,0500	0	-3	0,3840	1,0620	1,4830
4Y	0,2500	1	-4	0,5560	1,1680	1,5590
5Y	0,4290	1	-5	0,7040	1,2620	1,6240
7Y	0,7160	1	-7	0,9460	1,4230	1,7267
10Y	1,0360	1	-9	1,2160	1,5926	1,8240
15Y	1,3580	1	-11	1,4698	1,7206	1,8610
20Y	1,4940	0	-12	1,5637	1,7362	1,8200
30Y	1,5320	0	-13	1,5660	1,6770	1,7280

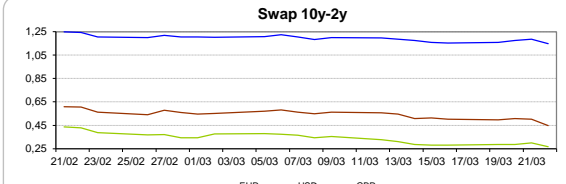
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4340	2	19	2,7997	2,8980	2,8770
2Y	2,6380	3	15	2,8320	2,9051	2,8885
3Y	2,7430	3	12	2,8540	2,8910	2,8905
4Y	2,7960	3	9	2,8590	2,8930	2,9300
5Y	2,8280	3	7	2,8660	2,9030	2,9742
7Y	2,8690	3	3	2,8810	2,9280	2,9740
10Y	2,9200	3	1	2,9185	2,9600	2,9900
15Y	2,9780	3	-1	2,9330	2,9800	2,9900
20Y	2,9960	3	-2	2,9560	2,9630	2,9350
30Y	2,9690	3	-2	2,9150	2,9195	2,9110

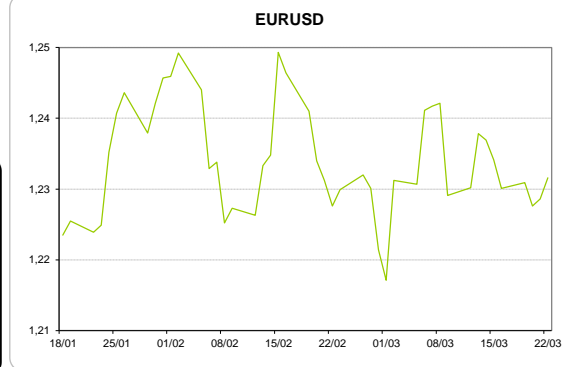
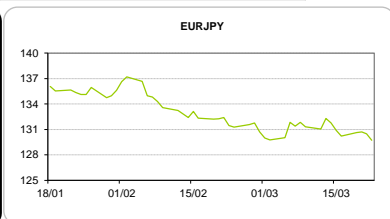
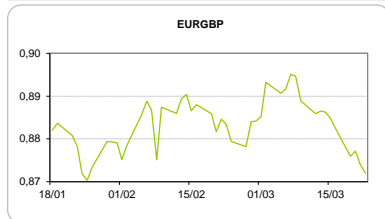


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,01	-0,46	2,90	OT 2Y	-0,134	-0,05	-9,90
JETFUEL	655,10	16,35	21,10	OT 5Y	0,433	-0,01	-16,40
DIESEL	613,85	15,35	33,97	OT 10Y	1,759	0,00	-28,80
COBRE	6.830,50	38,00	-326,00	BUND 10Y	0,091	-7,01	-23,50
ZINCO	3.252,25	46,75	-294,75	SCHATZ 2Y	0,023	-2,07	-10,80
OURO	1.326,48	-5,98	-5,72	T-NOTE 10Y	3,542	-6,36	-6,90
TRIGO	454,25	0,75	-10,00	T-NOTE 2Y	2,762	-2,72	-1,20
LICENÇA C02	12,40	-0,25	2,68	GILT 10Y	1,625	-8,97	-13,90



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2316	0,24%	0,33%	1,2401	1,2492	1,2693
EUR/GBP	0,872	0,23%	1,31%	0,8747	0,8778	0,8847
EUR/JPY	129,75	0,58%	1,33%	129,75	129,75	129,75
EUR/CHF	1,1687	0,28%	-1,57%	1,1676	1,1664	1,1644
EUR/BRL	4,0606	-0,56%	-1,30%	4,1227	4,1883	4,3172
EUR/PLN	4,2174	0,29%	-0,90%	4,2387	4,2604	4,3062



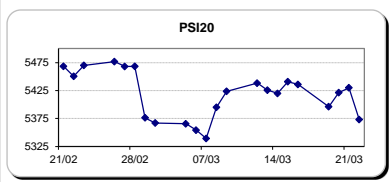
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2316	0,8720	129,75	1,1687	10,1443	7,4485	1,5881	1,5966	4,0606	9,5212
USD	0,8124	-	0,7092	105,42	0,9486	8,2391	6,0512	1,2913	1,2968	3,3047	7,7492

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,160	-1,15	-0,21
BANCO BPI	1,132	-0,53	-3,50
BCP	0,2749	-1,75	1,07
-	-	-	-
CORT. AMORIM	10,140	0,80	-1,55
CTT	3,148	-1,75	-10,24
EDP	2,967	-1,10	2,84
EDP R	7,660	0,00	9,95
GALP	15,360	-1,48	0,23
J MARTINS	14,690	-0,84	-9,29
MOTA ENGIL	3,645	-0,82	-0,49
NOS	4,718	-0,55	-13,92
PHAROL	0,227	-4,62	-9,20
NAVIGATOR	4,774	-1,00	12,28
REN	2,466	-0,32	-0,52
SEMAPA	19,000	-1,04	6,77
SONAE CAP.	0,930	-0,75	4,85
SONAE SGPS	1,125	-3,68	-0,09
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
CORT. AMORI	0,80
GALP	-1,48
CTT	-1,75
BCP	-1,75
SONAE SGPS	-3,68
PHAROL	-4,62



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.373,16	-1,05%	-0,28%	5.793,38	4.593,35
CAC40	5.167,21	-1,38%	-2,74%	5.567,03	4.953,57
ESTX 50 PR	3.348,19	-1,55%	-4,45%	3.708,82	3.306,66
XTRA DAX	12.086,42	-1,81%	-6,43%	13.596,89	11.830,98
S&P 500	2.681,24	-1,10%	0,32%	2.872,87	2.322,25
IBEX 35	9.473,30	-1,64%	-5,68%	11.184,40	9.432,80
NIKKEI 225	21.591,99	0,99%	-5,15%	24.129,34	18.224,68

