

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

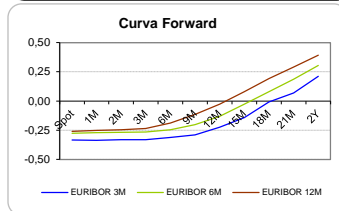
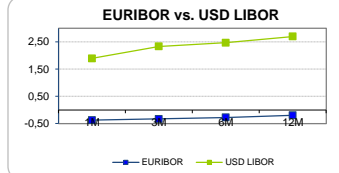
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

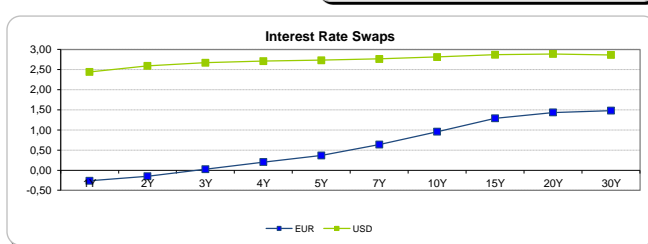
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,8971	0	15	0,5120	-0,7892
3M	-0,3290	0	0	3M	2,3373	0	25	0,7632	-0,7350
6M	-0,2710	0	0	6M	2,4706	0	20	0,8705	-0,6498
12M	-0,1910	0	0	12M	2,7036	0	16	1,0405	-0,5232

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2600	0	0	-0,0280	0,7513	1,2330
2Y	-0,1500	0	-2	0,1800	0,8790	1,3255
3Y	0,0240	0	-5	0,3698	0,9970	1,4120
4Y	0,2030	0	-8	0,5276	1,1000	1,4841
5Y	0,3650	-1	-10	0,6669	1,1956	1,5570
7Y	0,6400	-1	-12	0,8998	1,3570	1,6690
10Y	0,9570	-1	-12	1,1666	1,5337	1,7760
15Y	1,2920	-1	-11	1,4280	1,6736	1,8210
20Y	1,4360	-1	-11	1,5265	1,6955	1,7830
30Y	1,4820	-1	-10	1,5348	1,6430	1,6950

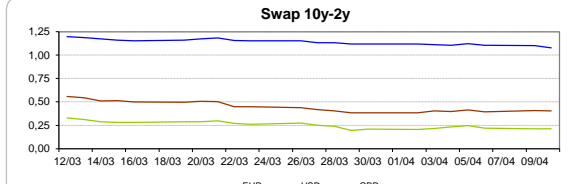
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4420	-1	14	2,7706	2,8240	2,8165
2Y	2,5950	-3	8	2,8023	2,8180	2,8170
3Y	2,6720	-4	5	2,7940	2,8170	2,8340
4Y	2,7110	-4	2	2,7955	2,8190	2,8505
5Y	2,7330	-5	0	2,8220	2,8520	2,9011
7Y	2,7650	-5	-3	2,8130	2,8530	2,9015
10Y	2,8130	-5	-6	2,8510	2,8890	2,9230
15Y	2,8700	-5	-7	2,8880	2,9368	2,9260
20Y	2,8910	-4	-8	2,8920	2,9020	2,9040
30Y	2,8660	-4	-8	2,8580	2,8815	2,8520

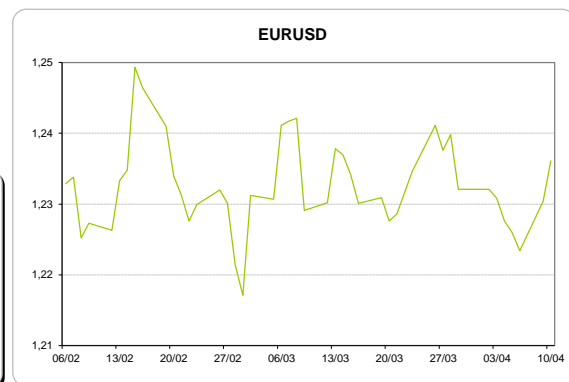
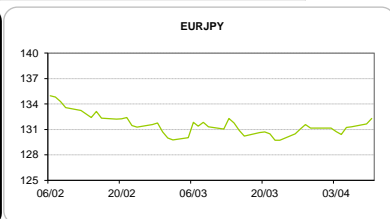
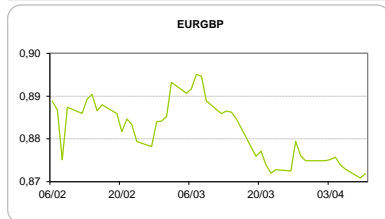


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,63	1,98	5,36	OT 2Y	-0,219	0,01	-12,40
JETFUEL	676,66	15,58	45,78	OT 5Y	0,338	0,02	-19,20
DIESEL	630,23	7,25	49,10	OT 10Y	1,726	0,03	-13,70
COBRE	6.853,50	61,00	-132,00	BUND 10Y	0,056	0,30	-17,40
ZINCO	3.209,00	-24,50	-66,75	SCHATZ 2Y	0,050	0,92	-3,50
OURO	1.340,22	3,87	16,92	T-NOTE 10Y	3,512	0,83	-8,50
TRIGO	489,50	-1,25	0,25	T-NOTE 2Y	2,758	1,55	-1,20
LICENÇA C02	13,38	0,05	2,26	GILT 10Y	1,577	0,19	-10,60



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2361	0,46%	0,48%	1,2446	1,2537	1,2736
EUR/GBP	0,87183	-0,11%	1,61%	0,8744	0,8773	0,8840
EUR/JPY	132,28	-0,47%	-0,94%	132,28	132,28	132,28
EUR/CHF	1,1811	-0,26%	-1,03%	1,1799	1,1787	1,1763
EUR/BRL	4,2235	-0,15%	-4,74%	4,2884	4,3520	4,4797
EUR/PLN	4,1877	0,14%	0,40%	4,2094	4,2320	4,2766



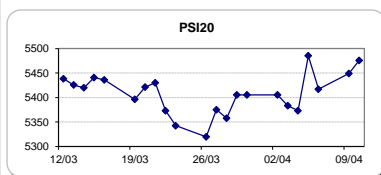
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2361	0,8718	132,28	1,1811	10,2640	7,4468	1,5570	1,59124	4,2235	9,6355
USD	0,8097	-	0,7056	107,16	0,9561	8,3043	6,0300	1,2624	1,2895	3,4175	7,8104

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,510	0,00	6,56
BANCO BPI	1,150	0,70	-1,96
BCP	0,2755	1,06	1,29
-	-	-	-
CORT. AMORIM	11,360	1,79	10,29
CTT	3,150	0,96	-10,18
EDP	3,201	-0,12	10,95
EDP R	8,025	0,69	15,19
GALP	16,025	1,01	4,57
J MARTINS	14,310	-0,21	-11,64
MOTA ENGIL	3,245	3,34	-11,41
NOS	4,808	-0,87	-12,28
PHAROL	0,209	-1,88	-16,40
NAVIGATOR	4,700	-0,42	10,54
REN	2,556	0,39	3,11
SEMAPA	18,740	0,32	5,31
SONAE CAP.	0,981	5,94	10,60
SONAE SGPS	1,125	2,46	-0,09
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
SONAE CAP.	5,94
MOTA ENGIL	3,34
SONAE SGPS	2,46
CORT. AMORI	1,79
BCP	1,06
EDP	-0,12
J MARTINS	-0,21
NAVIGATOR	-0,42
NOS	-0,87
PHAROL	-1,88



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.475,84	0,49%	1,62%	5.793,38	4.871,47
CAC40	5.307,56	0,84%	-0,09%	5.567,03	4.980,41
ESTX 50 PR	3.438,78	0,70%	-1,86%	3.708,82	3.261,86
XTRA DAX	12.397,32	1,11%	-4,03%	13.596,89	11.726,62
S&P 500	2.642,67	1,08%	-1,20%	2.872,87	2.328,95
IBEX 35	9.763,50	0,21%	-2,79%	11.184,40	9.327,60
NIKKEI 225	21.794,32	0,54%	-4,26%	24.129,34	18.224,68

