

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

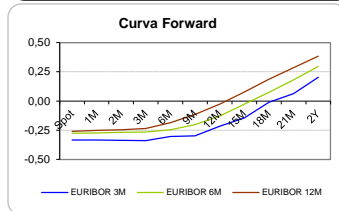
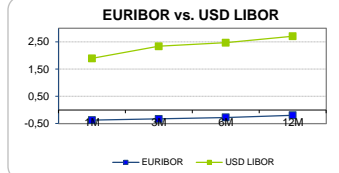
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

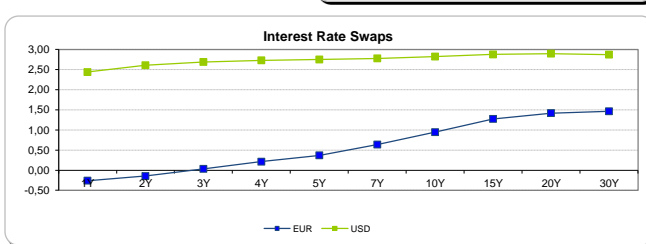
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,8956	0	15	0,5134	-0,7892
3M	-0,3290	0	0	3M	2,3416	0	25	0,7684	-0,7352
6M	-0,2710	0	0	6M	2,4725	1	20	0,8821	-0,6500
12M	-0,1910	0	0	12M	2,7095	1	17	1,0415	-0,5234

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2595	0	0	-0,0283	0,7474	1,2380
2Y	-0,1430	0	-2	0,1777	0,8790	1,3330
3Y	0,0330	1	-5	0,3675	0,9970	1,4190
4Y	0,2120	1	-7	0,5267	1,1030	1,4980
5Y	0,3700	0	-9	0,6660	1,1990	1,5710
7Y	0,6380	0	-12	0,9015	1,3650	1,6835
10Y	0,9480	-1	-13	1,1745	1,5460	1,7925
15Y	1,2770	-1	-13	1,4401	1,6896	1,8405
20Y	1,4200	-1	-12	1,5422	1,7135	1,8050
30Y	1,4650	-1	-12	1,5505	1,6600	1,7145

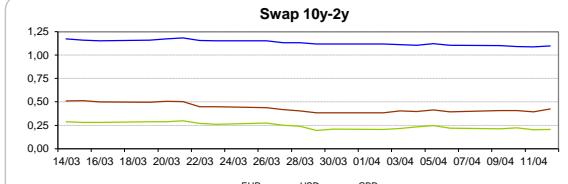
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4400	0	10	2,8199	2,8320	2,8685
2Y	2,6110	1	4	2,7990	2,8220	2,8982
3Y	2,6910	1	0	2,8450	2,8240	2,8370
4Y	2,7300	1	-3	2,8500	2,8225	2,8980
5Y	2,7510	0	-5	2,8140	2,8770	2,9426
7Y	2,7800	0	-8	2,8250	2,8640	2,9450
10Y	2,8240	-1	-10	2,8985	2,9350	2,9270
15Y	2,8770	-1	-12	2,9350	2,9580	2,9685
20Y	2,8970	-1	-12	2,8995	2,9085	2,9340
30Y	2,8710	-1	-13	2,8655	2,8650	2,8590

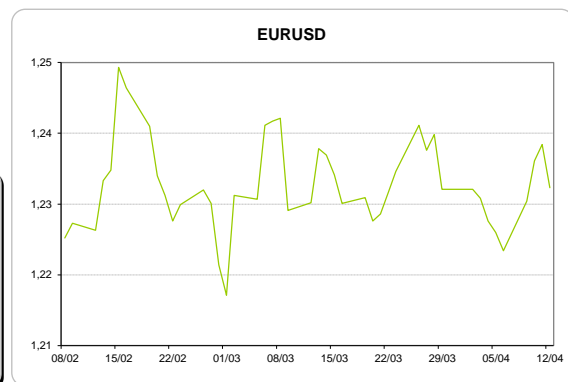
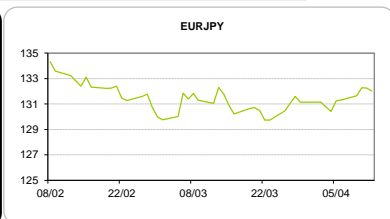
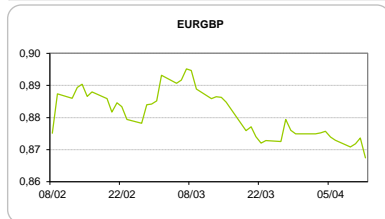


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,62	-0,44	6,83	OT 2Y	-0,190	0,03	-8,30
JETFUEL	687,75	-9,20	75,75	OT 5Y	0,294	-0,01	-18,40
DIESEL	640,75	-6,95	68,50	OT 10Y	1,701	0,00	-10,10
COBRE	6.911,50	5,00	-12,00	BUND 10Y	0,054	1,59	-13,80
ZINCO	3.233,00	-6,00	-42,75	SCHATZ 2Y	0,041	-0,69	-2,50
OURO	1.337,97	-15,38	14,92	T-NOTE 10Y	3,542	3,17	-2,30
TRIGO	496,00	-8,25	-11,50	T-NOTE 2Y	2,790	3,11	3,50
LICENÇA C02	13,66	0,23	2,58	GILT 10Y	1,622	6,67	-4,80



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2323	-0,49%	0,17%	1,2409	1,2502	1,2704
EUR/GBP	0,86745	0,71%	2,13%	0,8700	0,8730	0,8797
EUR/JPY	132,04	0,17%	-0,76%	132,04	132,04	132,04
EUR/CHF	1,1860	-0,12%	-1,44%	1,1848	1,1836	1,1813
EUR/BRL	4,1763	-0,06%	-3,64%	4,2399	4,3032	4,4279
EUR/PLN	4,1813	0,09%	0,55%	4,2030	4,2260	4,2718



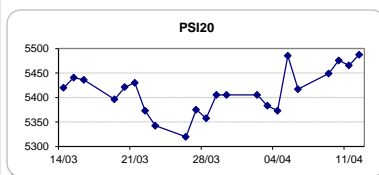
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2323	0,8675	132,04	1,1860	10,3784	7,4465	1,5502	1,58836	4,1763	9,5873
USD	0,8120	-	0,7025	107,285	0,9623	8,4400	6,0459	1,2606	1,2890	3,3862	7,8019

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,540	0,73	7,14
BANCO BPI	1,150	0,00	-1,96
BCP	0,2816	3,04	3,53
CORT. AMORIM	11,440	0,70	11,07
CTT	3,030	-2,57	-13,60
EDP	3,151	0,06	9,22
EDP R	8,020	0,19	15,11
GALP	16,175	0,19	5,55
J MARTINS	14,335	-0,97	-11,49
MOTA ENGIL	3,420	4,43	-6,63
NOS	4,884	0,29	-10,89
PHAROL	0,198	-3,75	-20,88
NAVIGATOR	4,706	0,34	10,68
REN	2,560	0,39	3,27
SEMAPA	18,720	2,07	5,20
SONAE CAP.	0,968	-0,21	9,13
SONAE SGPS	1,104	-0,54	-1,95

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	4,43
BCP	3,04
SEMAPA	2,07
ALTRI	0,73
CORT. AMORI	0,70
SONAE CAP.	-0,21
SONAE SGPS	-0,54
J MARTINS	-0,97
CTT	-2,57
PHAROL	-3,75



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.487,54	0,40%	1,84%	5.793,38	4.871,47
CAC40	5.309,22	0,59%	-0,06%	5.567,03	4.980,41
ESTX 50 PR	3.443,97	0,71%	-1,71%	3.708,82	3.261,86
XTRA DAX	12.415,01	0,98%	-3,89%	13.596,89	11.726,62
S&P 500	2.667,18	0,95%	-0,24%	2.872,87	2.328,95
IBEX 35	9.747,00	0,12%	-2,96%	11.184,40	9.327,60
NIKKEI 225	21.660,28	-0,12%	-4,85%	24.129,34	18.224,68

