

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

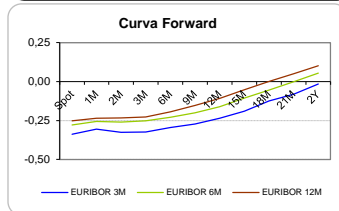
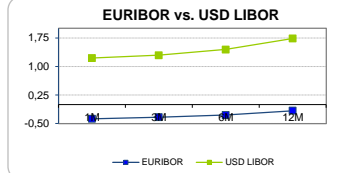
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

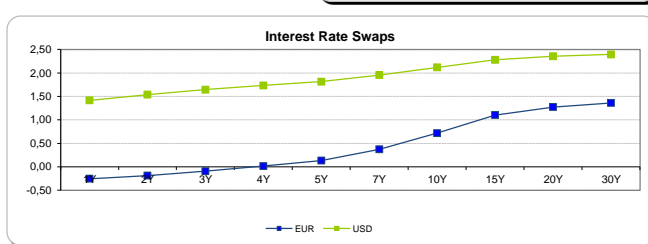
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,2200	0	20	0,2517	-0,7884
3M	-0,3310	0	0	3M	1,2933	0	10	0,3030	-0,7306
6M	-0,2730	0	-2	6M	1,4450	0	3	0,4544	-0,6640
12M	-0,1610	0	-3	12M	1,7334	0	1	0,6670	-0,4914

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2520	0	-2	-0,1090	0,3450	0,8564
2Y	-0,1840	0	-5	-0,0035	0,4770	0,9814
3Y	-0,0910	1	-7	0,1142	0,6020	1,1048
4Y	0,0160	0	-8	0,2364	0,7260	1,2245
5Y	0,1340	0	-9	0,3587	0,8480	1,3240
7Y	0,3740	0	-11	0,6029	1,0809	1,4923
10Y	0,7200	0	-12	0,9295	1,3177	1,6389
15Y	1,1040	1	-13	1,2484	1,5080	1,7193
20Y	1,2740	1	-14	1,3837	1,5666	1,7077
30Y	1,3620	1	-15	1,4409	1,5610	1,6531

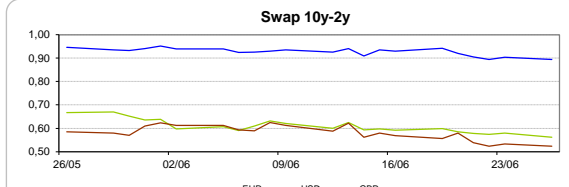
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4180	0	6	1,6723	1,9920	2,2588
2Y	1,5400	0	2	1,7355	2,0796	2,3106
3Y	1,6450	0	-1	1,8476	2,1381	2,3170
4Y	1,7340	-1	-3	1,9200	2,1925	2,3963
5Y	1,8150	0	-4	1,9850	2,2425	2,4315
7Y	1,9560	0	-6	2,0994	2,3253	2,4856
10Y	2,1200	0	-6	2,2302	2,4064	2,5254
15Y	2,2800	0	-6	2,3461	2,4430	2,5160
20Y	2,3550	0	-6	2,3989	2,4898	2,5060
30Y	2,3940	0	-5	2,4150	2,4380	2,5035

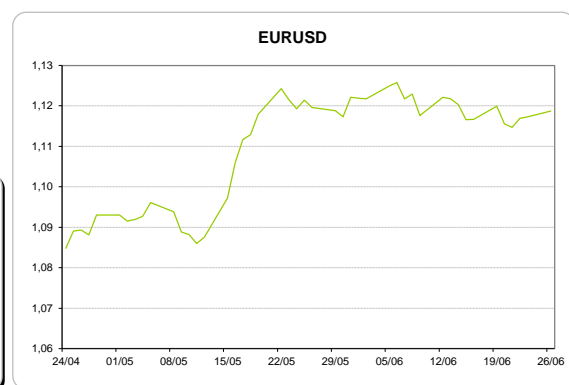
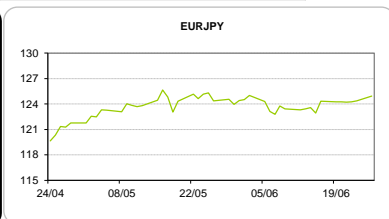
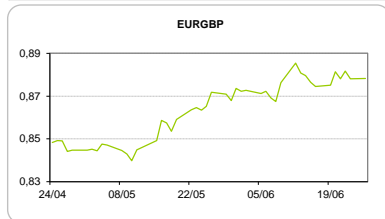


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,78	0,24	-6,73	OT 2Y	0,128	0,03	-16,90
JETFUEL	425,50	-0,75	-66,75	OT 5Y	1,220	-0,01	-37,50
DIESEL	419,75	-1,25	-66,75	OT 10Y	2,931	0,01	-26,20
COBRE	5.800,00	58,50	86,50	BUND 10Y	-0,385	-1,08	-14,60
ZINCO	2.706,00	5,75	48,00	SCHATZ 2Y	0,009	0,69	3,70
OURO	1.243,81	-12,94	-23,09	T-NOTE 10Y	2,891	-0,94	-9,80
TRIGO	466,50	-7,00	15,25	T-NOTE 2Y	1,828	-0,38	2,60
LICENÇA C02	4,80	-0,07	-0,39	GILT 10Y	1,020	-2,01	-4,80



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1187	0,13%	-0,08%	1,1242	1,1299	1,1419
EUR/GBP	0,8783	-0,03%	-0,73%	0,8801	0,8820	0,8864
EUR/JPY	124,93	-0,46%	-0,44%	124,93	124,93	124,93
EUR/CHF	1,0872	-0,18%	0,15%	1,0861	1,0849	1,0822
EUR/BRL	3,7059	0,98%	-1,60%	3,7930	3,8661	4,0222
EUR/PLN	4,2097	0,32%	-0,70%	4,2311	4,2536	4,3002

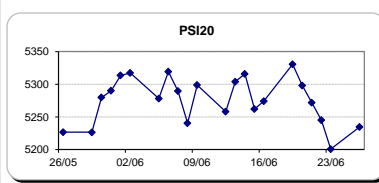


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1187	0,8783	124,93	1,0872	9,7548	7,4359	1,4806	1,47448	3,7059
USD	0,8925	-	0,7851	111,415	0,9702	8,7114	6,6364	1,3241	1,3178	3,3136
										8,4772

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	4,216	-0,35	9,11
BANCO BPI	1,052	0,96	-6,98
BCP	0,2362	2,07	28,05
MONTEPIO	0,480	0,42	14,01
CORT. AMORIM	13,110	1,16	54,24
CTT	5,571	0,04	-13,56
EDP	2,944	-0,91	1,73
EDP R	7,000	0,56	15,97
GALP	13,080	-0,27	-7,82
J MARTINS	17,700	1,35	20,08
MOTA ENGIL	2,608	1,60	61,99
NOS	5,541	0,67	-1,72
PHAROL	0,310	1,97	49,76
NAVIGATOR	3,945	0,33	20,83
REN	2,834	1,21	5,04
SEMAPA	17,220	1,26	28,51
SONAE CAP.	0,927	0,54	23,93
SONAE SGPS	0,937	0,43	7,21

Maiores ganhos/perdas	
Título	Variação %
BCP	2,07
PHAROL	1,97
MOTA ENGIL	1,60
J MARTINS	1,35
SEMAPA	1,26
GALP	-0,27
ALTRI	-0,35
EDP	-0,91



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.234,67	0,65%	11,87%	5.359,19	4.175,28
CAC40	5.295,75	0,56%	8,91%	5.442,10	3.955,98
ESTX 50 PR	3.561,76	0,51%	8,24%	3.666,80	2.678,27
XTRA DAX	12.770,83	0,29%	11,23%	12.951,54	9.214,10
S&P 500	2.443,51	0,21%	9,14%	2.453,82	1.991,68
IBEX 35	10.696,60	0,62%	14,38%	11.184,40	7.579,80
NIKKEI 225	20.153,35	0,10%	5,44%	20.318,11	14.864,01

