

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

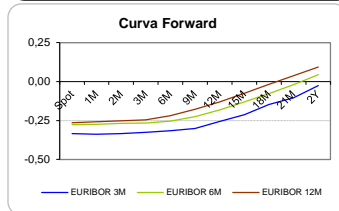
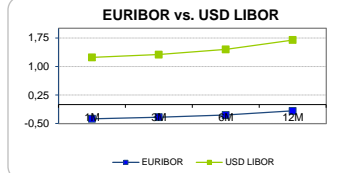
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

**RENTA FIXA**

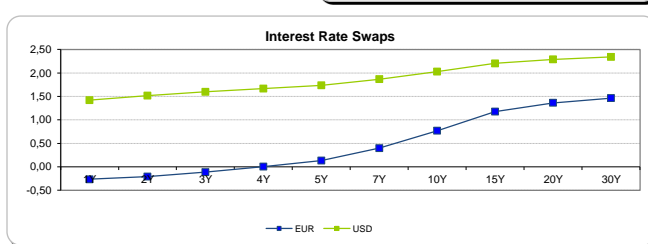
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2361	0	1	0,2517	-0,7856
3M	-0,3310	0	0	3M	1,3103	-1	0	0,2855	-0,7262
6M	-0,2740	0	0	6M	1,4477	0	0	0,3979	-0,6516
12M	-0,1680	0	-1	12M	1,6951	-1	-4	0,5873	-0,5086

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2643	0	-1	-0,1320	0,3931	0,9590
2Y	-0,2050	-2	-5	-0,0186	0,5221	1,0819
3Y	-0,1100	-2	-7	0,1177	0,6813	1,2228
4Y	0,0070	-2	-8	0,2513	0,8212	1,3530
5Y	0,1360	-3	-10	0,3987	0,9548	1,4620
7Y	0,4010	-3	-11	0,6700	1,1943	1,6391
10Y	0,7700	-3	-10	1,0195	1,4418	1,7760
15Y	1,1780	-2	-9	1,3564	1,6416	1,8693
20Y	1,3640	-1	-8	1,5024	1,7033	1,8503
30Y	1,4660	-1	-7	1,5719	1,7081	1,8107

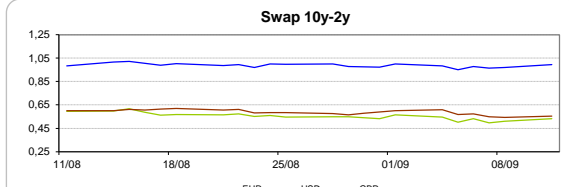
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4220	0	-5	1,6490	1,9287	2,2134
2Y	1,5180	1	-10	1,7050	1,9720	2,2255
3Y	1,5980	2	-13	1,7920	2,0350	2,2745
4Y	1,6680	3	-15	1,8440	2,1387	2,3185
5Y	1,7360	3	-17	1,9193	2,1685	2,3863
7Y	1,8680	3	-19	2,0115	2,2630	2,4225
10Y	2,0300	2	-21	2,1390	2,3330	2,4970
15Y	2,2050	2	-20	2,3130	2,4255	2,5640
20Y	2,2910	2	-20	2,3952	2,4695	2,5340
30Y	2,3440	2	-19	2,3840	2,4700	2,5010

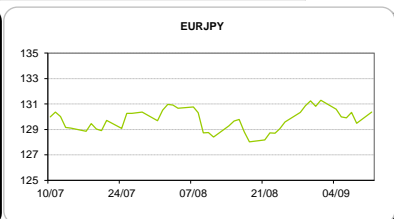
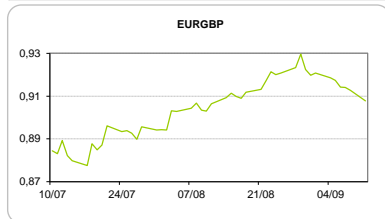


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	53,80	0,02	1,86	OT 2Y	-0,012	-0,02	-5,50
JETFUEL	490,00	1,00	10,00	OT 5Y	1,189	0,02	2,00
DIESEL	531,50	0,25	41,25	OT 10Y	2,818	0,02	-5,00
COBRE	6.680,50	-205,50	213,00	BUND 10Y	-0,201	1,91	-10,80
ZINCO	3.030,25	-97,25	107,75	SCHATZ 2Y	-0,114	0,23	-10,50
OURO	1.332,55	-13,91	43,20	T-NOTE 10Y	2,874	5,00	-7,60
TRIGO	435,25	-2,50	-31,75	T-NOTE 2Y	1,809	4,18	-5,00
LICENÇA C02	6,88	-0,19	1,49	GILT 10Y	1,116	4,51	-4,60



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1997	-0,52%	1,97%	1,2054	1,2116	1,2246
EUR/GBP	0,90775	0,54%	-0,14%	0,9095	0,9115	0,9159
EUR/JPY	130,38	-0,68%	-1,51%	130,38	130,38	130,38
EUR/CHF	1,1408	-0,37%	-0,34%	1,1396	1,1382	1,1359
EUR/BRL	3,6935	0,59%	2,22%	3,7561	3,8176	3,9542
EUR/PLN	4,2474	-0,09%	0,82%	4,2662	4,2870	4,3322



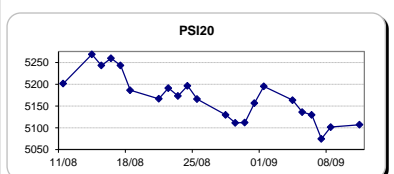
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1997	0,9078	130,38	1,1408	9,5805	7,4410	1,4513	1,491	3,6935	9,3872
USD	0,8344	-	0,7585	108,89	0,9521	8,0036	6,2082	1,2140	1,2451	3,0836	7,8468

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	3,758	3,55	-2,74
BANCO BPI	1,071	0,00	-5,31
BCP	0,2019	-4,63	9,45
MONTEPIO	1,000	-0,50	137,53
CORT. AMORIM	11,425	1,78	34,41
CTT	5,058	-0,22	-21,52
EDP	3,296	1,35	13,89
EDP R	6,997	0,63	15,92
GALP	14,185	1,43	-0,04
J MARTINS	16,640	0,21	12,89
MOTA ENGIL	2,529	0,92	57,08
NOS	5,270	0,08	-6,53
PHAROL	0,305	0,00	47,34
NAVIGATOR	3,655	2,50	15,35
REN	2,789	0,90	3,37
SEMAPA	15,250	2,07	13,81
SONAE CAP.	0,778	1,30	4,01
SONAE SGPS	0,942	1,07	7,78

Maiores ganhos/perdas	
Título	Varição %
ALTRI	3,55
NAVIGATOR	2,50
SEMAPA	2,07
CORT. AMORIM	1,78
GALP	1,43
CTT	-0,22
MONTEPIO	-0,50
BCP	-4,63



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.107,22	0,11%	9,15%	5.359,19	4.356,54
CAC40	5.176,71	1,24%	6,47%	5.442,10	4.310,88
ESTX 50 PR	3.495,19	1,38%	6,22%	3.666,80	2.922,82
XTRA DAX	12.475,24	1,39%	8,66%	12.951,54	10.174,92
S&P 500	2.484,91	0,95%	10,99%	2.490,87	2.083,79
IBEX 35	10.322,60	1,91%	10,38%	11.184,40	8.512,40
NIKKEI 225	19.545,77	1,41%	2,26%	20.318,11	16.111,81

