

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

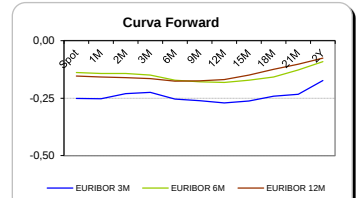
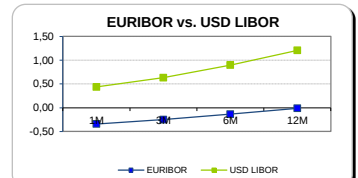
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

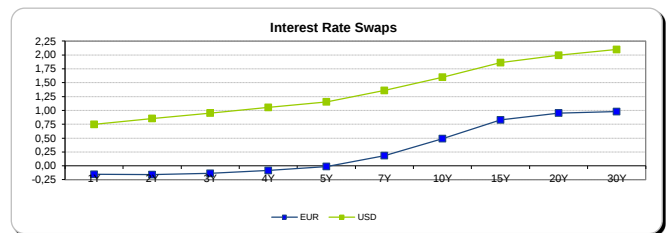
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3420	0	-4	1M	0,4359	0	0	0,5091	-0,7802
3M	-0,2490	0	-2	3M	0,6299	0	0	0,5878	-0,7290
6M	-0,1360	0	-1	6M	0,8964	0	-1	0,7409	-0,6558
12M	-0,0120	0	0	12M	1,2076	0	-2	0,9984	-0,5354

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1545	0	-1	-0,1726	0,1179	0,6240
2Y	-0,1600	0	-3	-0,1225	0,2336	0,7735
3Y	-0,1370	0	-5	-0,0413	0,3656	0,9093
4Y	-0,0850	-1	-7	0,0566	0,5029	1,0222
5Y	-0,0120	-1	-9	0,1703	0,6363	1,1020
7Y	0,1830	-2	-12	0,4188	0,8573	1,2597
10Y	0,4890	-2	-15	0,7289	1,0769	1,3832
15Y	0,8270	-1	-16	1,0116	1,2309	1,4186
20Y	0,9530	-1	-17	1,1122	1,2605	1,3774
30Y	0,9790	-1	-18	1,1189	1,2099	1,2759

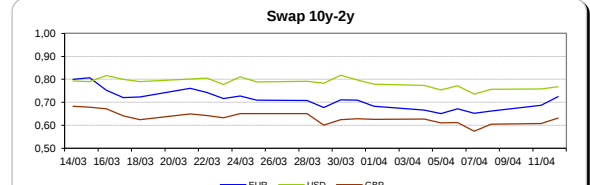
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7480	1	-3	0,9758	1,3730	1,8205
2Y	0,8530	2	-6	1,0455	1,4905	1,9340
3Y	0,9510	2	-8	1,1625	1,5990	1,9685
4Y	1,0520	2	-9	1,2705	1,6945	2,0340
5Y	1,1540	2	-9	1,3785	1,7969	2,1190
7Y	1,3590	2	-8	1,5858	1,9348	2,2161
10Y	1,6000	2	-5	1,7755	2,0814	2,2670
15Y	1,8600	3	-2	2,0093	2,1925	2,3325
20Y	1,9940	3	-1	2,1172	2,2715	2,3495
30Y	2,0970	3	1	2,1925	2,2665	2,3430

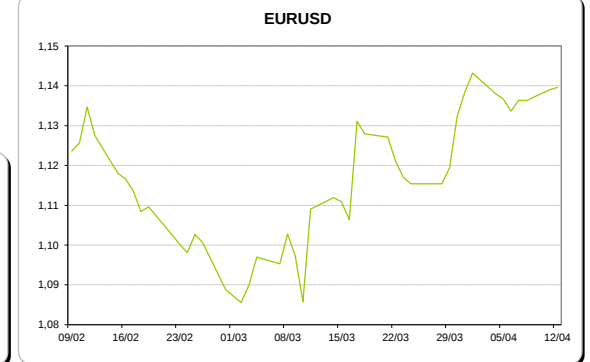
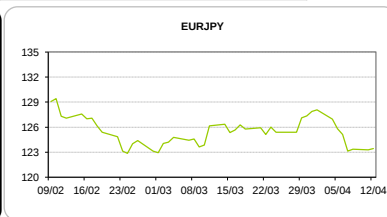
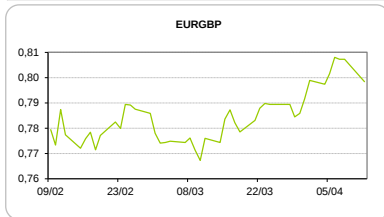


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,34	1,51	3,25	OT 2Y	0,904	0,04	22,50
JETFUEL	397,50	5,00	-3,50	OT 5Y	2,299	0,02	39,10
DIESEL	368,25	5,00	-0,75	OT 10Y	3,444	0,03	50,40
COBRE	4.668,50	13,50	-306,50	BUND 10Y	-0,256	4,31	-13,30
ZINCO	1.750,25	2,00	-48,25	SCHATZ 2Y	0,067	0,23	-4,80
OURO	1.255,69	-2,21	4,99	T-NOTE 2Y	2,514	3,63	-22,50
TRIGO	456,00	8,75	-19,75	T-NOTE 10Y	1,251	2,62	-24,00
LICENÇA C02	5,58	0,00	0,58	GILT 10Y	1,713	4,40	-13,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1396	0,05%	2,49%	1,1428	1,1465	1,1551
EUR/GBP	0,7984	0,28%	3,02%	0,8004	0,8024	0,8068
EUR/JPY	123,44	-0,13%	2,37%	123,44	123,44	123,44
EUR/CHF	1,0885	0,02%	0,69%	1,0872	1,0856	1,0823
EUR/BRL	4,0202	-0,87%	1,05%	4,1434	4,2653	4,4966
EUR/PLN	4,2902	-0,31%	-0,25%	4,3079	4,3256	4,3584



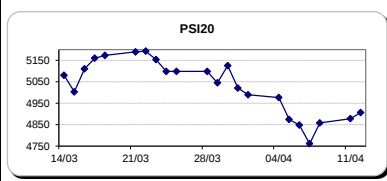
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1396	0,7984	123,44	1,0885	9,1933	7,4430	1,4586	1,4875	4,0202	9,3226
USD	0,8791	-	0,7034	108,56	0,9573	8,0804	6,5435	1,2853	1,3099	3,5133	8,1923

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,755	0,54	-21,28
BANCO BPI	1,191	0,00	9,17
BCP	0,034	1,51	-31,05
MONTEPIO	0,580	-0,51	-11,45
CORT. AMORIM	6,756	-0,65	13,58
CTT	7,886	-0,88	-10,93
EDP	2,940	0,07	-11,47
EDP R	6,503	1,36	-10,30
GALP	11,470	2,87	7,00
J MARTINS	14,540	0,35	21,22
MOTA ENGIL	1,798	1,18	-6,60
NOS	5,865	-0,12	-19,06
PHAROL	0,135	-2,17	-50,18
PORTUCEL	3,097	0,39	-13,88
REN	2,821	-0,25	1,40
SEMAMA	11,070	-1,34	-12,80
SONAE CAP.	0,640	4,92	25,49
SONAE SGPS	0,984	-0,71	-6,11

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	4,92
GALP	2,87
BCP	1,51
EDP R	1,36
MOTA ENGIL	1,18
CORT. AMORIM	-0,65
SONAE SGPS	-0,71
CTT	-0,88
SEMAMA	-1,34
PHAROL	-2,17



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.906,27	0,57%	-7,66%	6.348,46	4.455,16
CAC40	4.344,48	0,74%	-6,31%	5.283,71	3.892,46
ESTX 50 PR	2.941,87	0,59%	-9,98%	3.836,28	2.672,73
XTRA DAX	9.761,38	0,80%	-9,14%	12.390,75	8.699,29
S&P 500	2.056,92	0,72%	0,63%	2.134,72	1.810,10
IBEX 35	8.544,00	0,55%	-10,48%	11.884,60	7.746,30
NIKKEI 225	15.928,79	1,13%	-16,31%	20.952,71	14.865,77

