

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

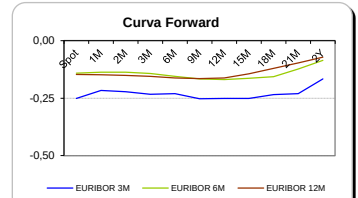
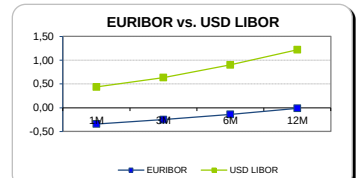
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

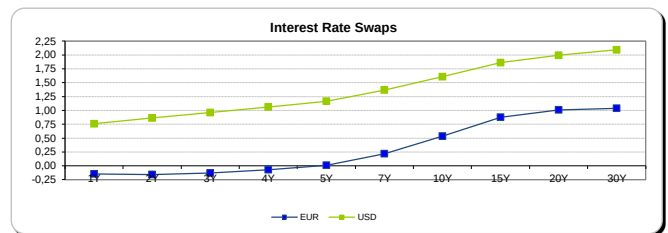
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3420	0	-2	1M	0,4363	0	-1	0,5069	-0,7788
3M	-0,2490	0	-1	3M	0,6331	0	-1	0,5878	-0,7246
6M	-0,1390	0	-1	6M	0,9019	0	-1	0,7444	-0,6556
12M	-0,0120	0	-1	12M	1,2213	0	-2	1,0115	-0,5350

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1465	0	0	-0,1654	0,1216	0,6070
2Y	-0,1580	0	-2	-0,1168	0,2319	0,7555
3Y	-0,1300	0	-4	-0,0384	0,3585	0,8837
4Y	-0,0690	0	-5	0,0560	0,4935	0,9959
5Y	0,0110	0	-7	0,1658	0,6210	1,0865
7Y	0,2180	0	-9	0,4073	0,8396	1,2361
10Y	0,5360	-1	-11	0,7139	1,0592	1,3609
15Y	0,8780	-1	-13	0,9956	1,2137	1,3989
20Y	1,0090	-1	-14	1,0967	1,2431	1,3573
30Y	1,0380	-1	-15	1,1009	1,1897	1,2530

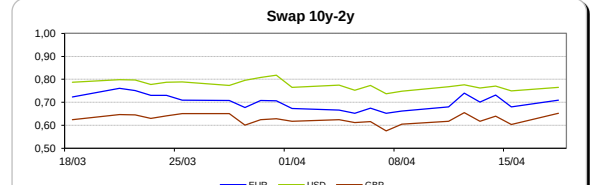
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7580	-1	-9	0,9855	1,3822	1,8235
2Y	0,8620	-1	-16	1,0285	1,4955	1,9075
3Y	0,9600	-2	-21	1,1710	1,6035	1,9490
4Y	1,0630	-3	-23	1,2785	1,6995	2,0350
5Y	1,1670	-3	-24	1,3850	1,7795	2,1105
7Y	1,3690	-3	-22	1,5690	1,9150	2,1835
10Y	1,6080	-4	-19	1,7355	2,0640	2,2685
15Y	1,8620	-4	-16	1,9935	2,1605	2,2790
20Y	1,9930	-4	-14	2,0955	2,2465	2,2925
30Y	2,0930	-4	-13	2,1735	2,2250	2,3495

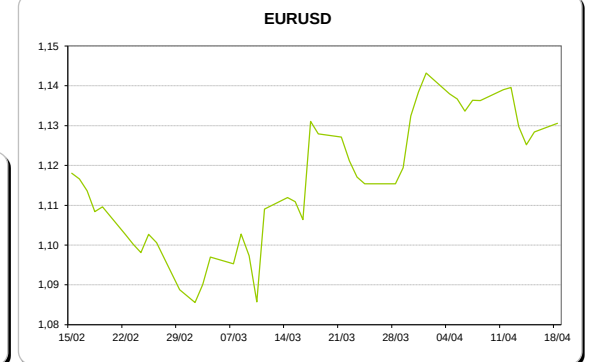
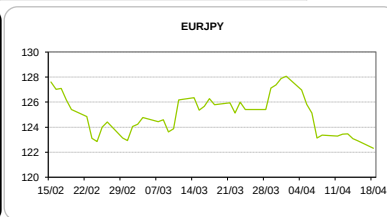
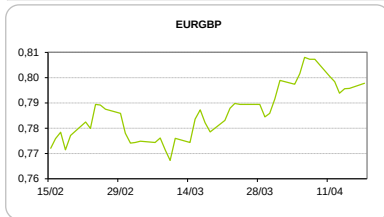


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	42,99	-0,11	1,13	OT 2Y	0,699	0,00	4,00
JETFUEL	396,50	-15,50	9,75	OT 5Y	2,003	-0,02	27,10
DIESEL	371,00	-11,00	19,25	OT 10Y	3,131	-0,04	27,60
COBRE	4.806,00	-23,50	-141,50	BUND 10Y	-0,259	2,85	-8,60
ZINCO	1.860,50	5,90	124,50	SCHATZ 2Y	0,078	0,92	-3,20
OURO	1.233,45	-0,70	-21,87	T-NOTE 2Y	2,535	1,97	-13,00
TRIGO	481,25	13,75	11,00	T-NOTE 5Y	1,262	1,50	-13,90
LICENÇA C02	5,47	-0,01	0,52	GILT 10Y	1,742	5,58	0,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1306	0,20%	0,24%	1,1338	1,1374	1,1455
EUR/GBP	0,7978	-0,26%	-2,41%	0,7998	0,8018	0,8060
EUR/JPY	122,32	0,48%	2,84%	122,32	122,32	122,32
EUR/CHF	1,0909	0,14%	0,16%	1,0896	1,0880	1,0846
EUR/BRL	4,055	-1,72%	0,70%	4,1834	4,3081	4,5336
EUR/PLN	4,3081	-0,31%	-1,04%	4,3262	4,3444	4,3763



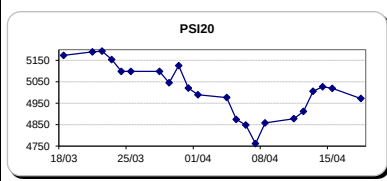
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1306	0,7978	122,32	1,0909	9,1944	7,4413	1,4506	1,4605	4,0550	9,3009
USD	0,8828	-	0,7006	108,74	0,9634	8,1209	6,5688	1,2846	1,2908	3,5722	8,2073

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,640	-4,06	-23,69
BANCO BPI	1,191	0,00	9,17
BCP	0,035	-5,61	-27,77
MONTEPIO	0,580	0,00	-11,45
CORT. AMORIM	6,702	-0,71	12,68
CTT	7,851	0,15	-11,33
EDP	2,970	0,68	-10,57
EDP R	6,570	0,06	-9,38
GALP	11,545	-0,04	7,70
J MARTINS	14,630	-0,85	21,97
MOTA ENGIL	1,963	-0,86	1,97
NOS	6,051	-0,49	-16,49
PHAROL	0,141	2,17	-47,97
PORTUCEL	3,180	-1,00	-11,57
REN	2,723	-3,44	-2,12
SEMAPA	11,275	-1,18	-11,19
SONAE CAP.	0,713	4,55	39,80
SONAE SGPS	0,997	-0,60	-4,87

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	4,55
PHAROL	2,17
EDP	0,68
CTT	0,15
EDP R	0,06
PORTUCEL	-1,00
SEMAPA	-1,18
REN	-3,44
ALTRI	-4,06
BCP	-5,61



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.972,32	-0,94%	-6,42%	6.243,19	4.455,16
CAC40	4.506,84	0,26%	-2,81%	5.283,71	3.892,46
ESTX 50 PR	3.064,03	0,32%	-6,23%	3.782,29	2.672,73
XTRA DAX	10.120,31	0,68%	-5,80%	12.079,03	8.699,29
S&P 500	2.089,34	0,42%	2,22%	2.134,72	1.810,10
IBEX 35	8.881,60	0,35%	-6,94%	11.684,60	7.746,30
NIKKEI 225	16.275,95	-3,40%	-14,49%	20.952,71	14.865,77

