

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

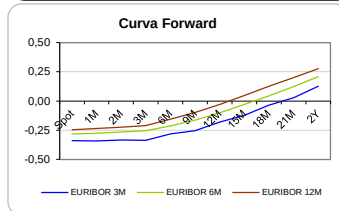
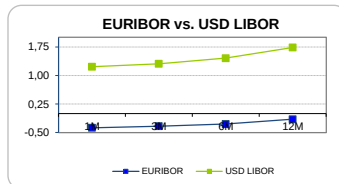
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

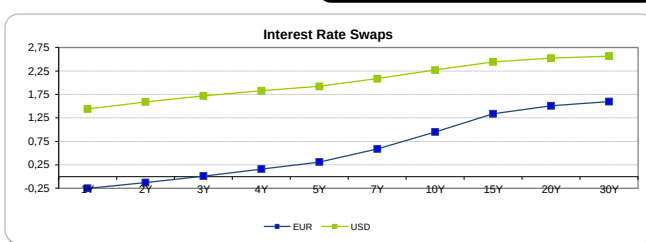
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,2283	0	2	0,2520	-0,7820
3M	-0,3310	0	0	3M	1,3061	0	3	0,2947	-0,7286
6M	-0,2740	0	0	6M	1,4532	0	2	0,4398	-0,6480
12M	-0,1510	0	0	12M	1,7329	-1	0	0,6537	-0,4910

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2470	0	0	-0,0307	0,5890	1,1530
2Y	-0,1270	0	5	0,1211	0,7419	1,2740
3Y	0,0120	1	9	0,2779	0,8790	1,3915
4Y	0,1620	1	13	0,4311	1,0070	1,5005
5Y	0,3110	1	16	0,5739	1,1290	1,5965
7Y	0,5890	1	18	0,8367	1,3460	1,7566
10Y	0,9500	1	18	1,1645	1,5767	1,8845
15Y	1,3380	1	16	1,4777	1,7542	1,9535
20Y	1,5080	1	15	1,6098	1,8076	1,9400
30Y	1,5970	1	15	1,6625	1,7924	1,8748

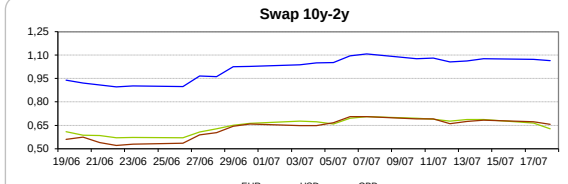
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4420	-1	8	1,7271	2,0865	2,3620
2Y	1,5920	-2	10	1,7950	2,1520	2,4245
3Y	1,7190	-3	12	1,8990	2,2210	2,4610
4Y	1,8260	-3	13	1,9770	2,2860	2,5155
5Y	1,9210	-4	15	2,0510	2,3420	2,5795
7Y	2,0860	-4	17	2,1820	2,4320	2,6100
10Y	2,2690	-3	18	2,3260	2,5250	2,6545
15Y	2,4440	-2	18	2,4802	2,6000	2,6730
20Y	2,5240	-2	17	2,5389	2,6160	2,6650
30Y	2,5670	-1	17	2,5340	2,5900	2,6634

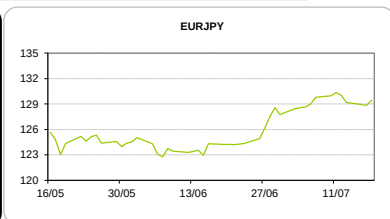
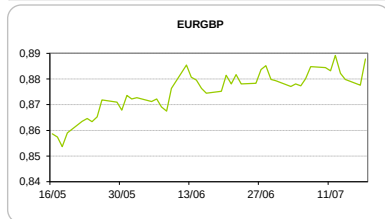


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,78	0,36	1,15	OT 2Y	0,119	0,03	2,60
JETFUEL	451,25	1,75	13,25	OT 5Y	1,290	-0,02	3,80
DIESEL	455,50	0,75	24,50	OT 10Y	3,065	-0,04	14,60
COBRE	6.004,50	70,00	333,00	BUND 10Y	-0,126	-2,97	22,30
ZINCO	2.809,25	28,00	286,75	SCHATZ 2Y	0,018	-0,92	5,20
OURO	1.241,96	7,92	-11,69	T-NOTE 10Y	2,967	-3,32	6,80
TRIGO	505,75	-0,25	24,25	T-NOTE 2Y	1,836	-0,76	0,80
LICENÇA C02	5,46	0,02	0,58	GILT 10Y	1,214	-6,54	18,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1555	0,81%	3,18%	1,1612	1,1674	1,1794
EUR/GBP	0,8878	-1,15%	-1,42%	0,8895	0,8915	0,8956
EUR/JPY	129,46	-0,46%	-4,02%	129,46	129,46	129,46
EUR/CHF	1,1032	0,18%	-1,40%	1,1021	1,1008	1,0985
EUR/BRL	3,6519	0,03%	0,28%	3,7311	3,8057	3,9497
EUR/PLN	4,1978	0,12%	0,51%	4,2189	4,2416	4,2860



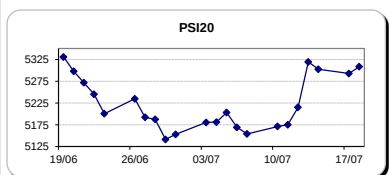
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1555	0,8878	129,46	1,1032	9,5798	7,4368	1,4636	1,46105	3,6519	9,3357
USD	0,8635	-	0,7682	111,815	0,9528	8,2718	6,4220	1,2634	1,2617	3,1685	8,0630

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,000	-1,53	3,52
BANCO BPI	1,055	-0,75	-6,72
BCP	0,2510	2,66	36,07
MONTEPIO	1,000	0,10	137,53
CORT. AMORIM	12,515	0,16	47,24
CTT	5,531	-0,43	-14,18
EDP	2,983	1,12	3,08
EDP R	6,864	-0,42	13,72
GALP	13,560	0,04	-4,44
J MARTINS	17,720	0,08	20,22
MOTA ENGIL	2,489	1,97	54,60
NOS	5,416	-0,42	-3,94
PHAROL	0,339	-0,88	63,77
NAVIGATOR	3,740	-1,24	18,03
REN	2,724	-0,33	0,96
SEMAPA	17,270	0,35	28,88
SONAE CAP.	0,863	-0,23	15,37
SONAE SGPS	0,995	-1,97	13,84

Maiores ganhos/perdas	
Título	Varição %
BCP	2,66
MOTA ENGIL	1,97
EDP	1,12
SEMAPA	0,35
CORT. AMORI	0,16
BANCO BPI	-0,75
PHAROL	-0,88
NAVIGATOR	-1,24
ALTRI	-1,53
SONAE SGPS	-1,97



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.308,44	0,30%	13,45%	5.359,19	4.356,54
CAC40	5.173,27	-1,09%	6,40%	5.442,10	4.293,34
ESTX 50 PR	3.478,68	-1,07%	5,72%	3.666,80	2.892,52
XTRA DAX	12.430,39	-1,25%	8,27%	12.951,54	9.923,64
S&P 500	2.457,07	-0,08%	9,75%	2.463,54	2.083,79
IBEX 35	10.524,50	-1,19%	12,54%	11.184,40	8.229,40
NIKKEI 225	19.999,91	-0,59%	4,63%	20.318,11	15.921,04

