

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

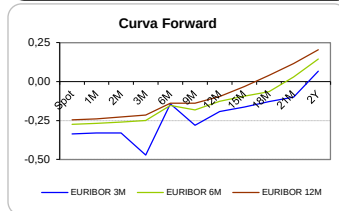
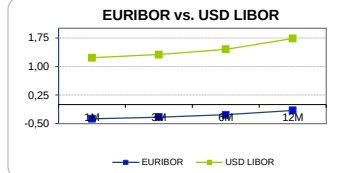
Sónia Oliveira - sonia.oliveira@caixaib.pt - 21 313 73 26

RENTA FIXA

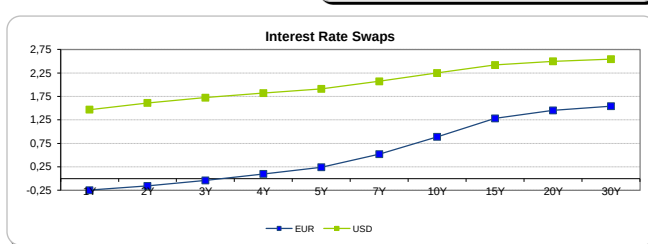
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,2289	0	0	0,2500	-0,7792
3M	-0,3280	0	0	3M	1,3114	0	1	0,2821	-0,7256
6M	-0,2690	0	0	6M	1,4522	0	-1	0,4096	-0,6498
12M	-0,1520	0	1	12M	1,7323	1	-3	0,6068	-0,5024

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2465	0	-1	-0,0962	0,5092	1,0959
2Y	-0,1580	1	-4	0,0531	0,6617	1,2268
3Y	-0,0380	1	-6	0,2046	0,8048	1,3420
4Y	0,0990	1	-8	0,3559	0,9416	1,4540
5Y	0,2430	1	-9	0,5014	1,0640	1,5527
7Y	0,5200	1	-10	0,7739	1,2890	1,7187
10Y	0,8880	1	-11	1,1118	1,5291	1,8460
15Y	1,2810	2	-10	1,4309	1,7115	1,9160
20Y	1,4540	2	-10	1,5658	1,7646	1,9010
30Y	1,5440	2	-9	1,6204	1,7519	1,8370

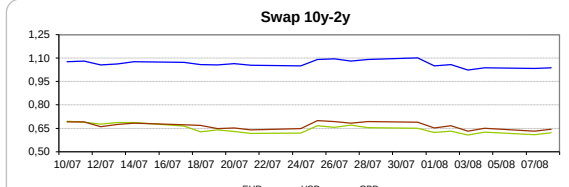
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4700	1	0	1,7592	2,0990	2,4197
2Y	1,6110	2	-3	1,8316	2,1755	2,4510
3Y	1,7240	2	-5	1,9200	2,2465	2,4755
4Y	1,8210	3	-7	2,0005	2,3110	2,5410
5Y	1,9100	3	-9	2,0765	2,3660	2,6096
7Y	2,0710	3	-8	2,2060	2,4570	2,6340
10Y	2,2490	4	-7	2,3510	2,5490	2,6780
15Y	2,4190	4	-5	2,5049	2,6220	2,6745
20Y	2,4990	4	-4	2,5370	2,6678	2,6690
30Y	2,5440	4	-3	2,5867	2,5950	2,6670

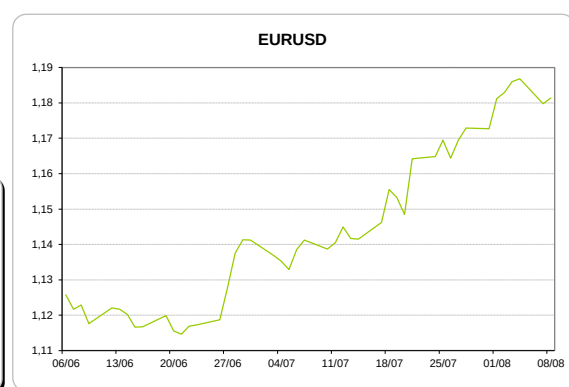
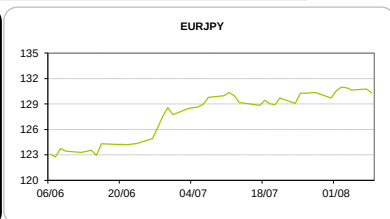
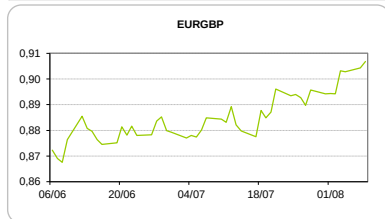


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,44	0,07	5,46	OT 2Y	0,041	-0,03	-8,30
JETFUEL	473,00	-6,50	37,25	OT 5Y	1,187	-0,02	-18,20
DIESEL	486,25	-9,75	50,00	OT 10Y	2,862	0,00	-29,80
COBRE	6.418,50	42,00	586,00	BUND 10Y	-0,233	1,25	-19,60
ZINCO	2.848,50	46,50	56,50	SCHATZ 2Y	-0,028	1,83	-7,20
OURO	1.254,09	-3,82	40,94	T-NOTE 10Y	2,980	2,21	-11,30
TRIGO	457,25	-6,25	-77,75	T-NOTE 2Y	1,836	1,52	-7,60
LICENÇA C02	5,29	0,02	-0,05	GILT 10Y	1,150	1,76	-16,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1814	0,14%	3,75%	1,1871	1,1934	1,2059
EUR/GBP	0,90678	-0,27%	-2,46%	0,9084	0,9104	0,9145
EUR/JPY	130,31	0,36%	-0,25%	130,31	130,31	130,31
EUR/CHF	1,1446	0,28%	-3,81%	1,1435	1,1422	1,1399
EUR/BRL	3,6707	0,47%	1,09%	3,7434	3,8137	3,9518
EUR/PLN	4,2601	-0,19%	-0,59%	4,2812	4,3043	4,3490



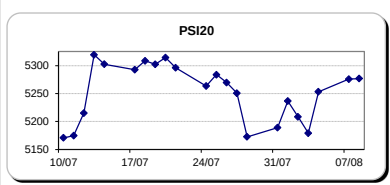
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1814	0,9068	130,31	1,1446	9,6073	7,4396	1,4843	1,48296	3,6707	9,3307
USD	0,8519	-	0,7717	110,78	0,9760	8,1874	6,3368	1,2685	1,2669	3,1358	7,9522

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,889	0,36	0,65
BANCO BPI	1,089	1,68	-3,71
BCP	0,2380	-0,25	29,03
MONTEPIO	1,002	0,20	138,00
CORT. AMORIM	11,420	0,04	34,35
CTT	5,360	0,21	-16,83
EDP	3,158	0,10	9,12
EDP R	6,786	-0,47	12,43
GALP	14,210	0,35	0,14
J MARTINS	17,050	0,53	15,67
MOTA ENGIL	2,497	1,13	55,09
NOS	5,491	-0,69	-2,61
PHAROL	0,340	0,59	64,25
NAVIGATOR	3,700	-0,19	16,77
REN	2,833	0,11	5,00
SEMAPA	16,605	0,15	23,92
SONAE CAP.	0,826	-0,60	10,43
SONAE SGPS	0,986	0,51	12,81

Maiores ganhos/perdas	
Título	Varição %
BANCO BPI	1,68
MOTA ENGIL	1,13
PHAROL	0,59
J MARTINS	0,53
SONAE SGPS	0,51
NAVIGATOR	-0,19
BCP	-0,25
EDP R	-0,47
SONAE CAP.	-0,60
NOS	-0,69



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.276,86	0,02%	12,77%	5.359,19	4.356,54
CAC40	5.218,89	0,21%	7,33%	5.442,10	4.310,88
ESTX 50 PR	3.515,63	0,28%	6,84%	3.666,80	2.922,82
XTRA DAX	12.292,05	0,28%	7,06%	12.951,54	10.174,92
S&P 500	2.486,96	0,24%	11,08%	2.486,91	2.083,79
IBEX 35	10.734,70	0,55%	14,78%	11.184,40	8.393,50
NIKKEI 225	19.996,01	-0,30%	4,61%	20.318,11	16.111,81

