

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

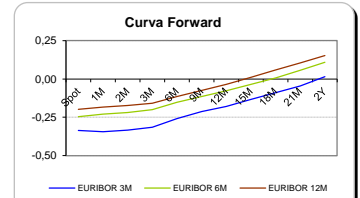
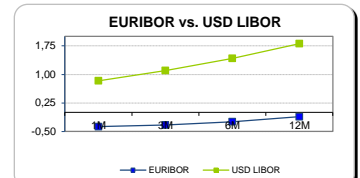
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

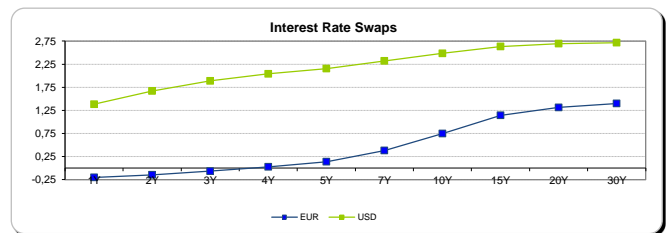
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,8344	0	6	0,2573	-0,7940
3M	-0,3290	0	0	3M	1,1017	0	7	0,3556	-0,7240
6M	-0,2410	0	0	6M	1,4227	1	7	0,5039	-0,6702
12M	-0,1110	0	-1	12M	1,8082	1	9	0,7206	-0,5124

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1990	0	1	-0,0362	0,3810	0,9025
2Y	-0,1460	1	0	0,0584	0,5134	1,0414
3Y	-0,0640	2	-1	0,1653	0,6443	1,1725
4Y	0,0290	2	-3	0,2847	0,7761	1,2960
5Y	0,1400	2	-5	0,4079	0,9053	1,3997
7Y	0,3830	2	-7	0,6593	1,1440	1,5716
10Y	0,7490	2	-7	0,9945	1,3863	1,7170
15Y	1,1440	2	-7	1,3144	1,5736	1,7887
20Y	1,3150	2	-6	1,4469	1,6308	1,7750
30Y	1,4000	2	-6	1,4965	1,6158	1,7032

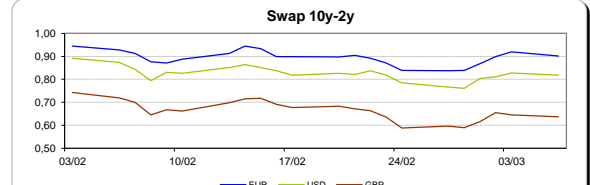
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3830	0	15	1,9161	2,4854	2,7175
2Y	1,6700	2	19	2,0645	2,5431	2,7606
3Y	1,8880	2	21	2,2265	2,5998	2,7095
4Y	2,0420	3	21	2,3169	2,6493	2,8219
5Y	2,1560	3	20	2,3930	2,6890	2,8475
7Y	2,3220	2	17	2,5105	2,7556	2,8922
10Y	2,4840	2	13	2,6325	2,8207	2,9191
15Y	2,6330	1	10	2,7343	2,8400	2,8430
20Y	2,6950	0	9	2,7736	2,8676	2,8215
30Y	2,7150	0	7	2,7710	2,7585	2,8572

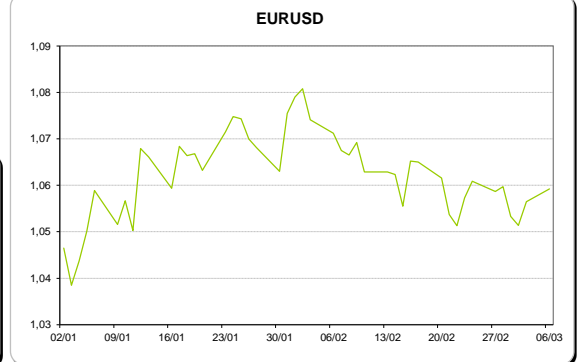
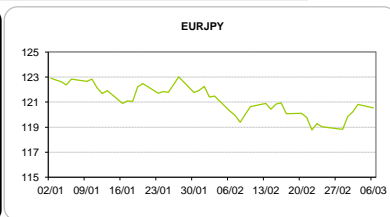
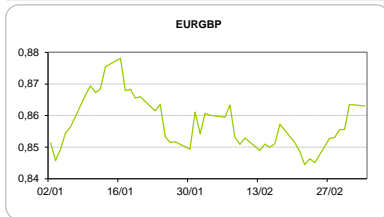


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,79	-0,11	-0,31	OT 2Y	0,044	-0,01	-5,80
JETFUEL	492,00	1,25	-10,00	OT 5Y	1,853	-0,02	-18,40
DIESEL	492,75	0,50	-10,00	OT 10Y	3,961	0,02	-16,00
COBRE	5.939,00	-13,00	145,00	BUND 10Y	-0,310	-1,53	-13,20
ZINCO	2.770,00	-7,00	-21,75	SCHATZ 2Y	-0,224	-0,91	-9,10
OURO	1.226,87	-7,68	-8,54	T-NOTE 10Y	3,225	0,16	2,40
TRIGO	460,00	6,50	24,50	T-NOTE 2Y	1,908	0,76	5,70
LICENÇA C02	5,50	-0,10	0,40	GILT 10Y	1,186	2,32	-32,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0592	0,26%	-1,12%	1,0638	1,0689	1,0807
EUR/GBP	0,863	0,06%	-0,41%	0,8647	0,8666	0,8707
EUR/JPY	120,55	0,23%	-0,22%	120,55	120,55	120,55
EUR/CHF	1,0708	-0,05%	-0,50%	1,0695	1,0680	1,0652
EUR/BRL	3,3042	0,08%	1,45%	3,3949	3,4768	3,6257
EUR/PLN	4,3121	-0,16%	-0,37%	4,3355	4,3581	4,4062

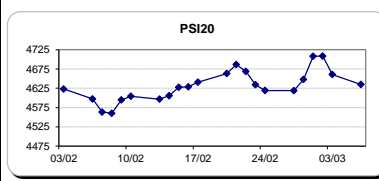


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0592	0,8630	120,55	1,0708	9,5402	7,4333	1,4194	1,396	3,3042	8,9807
USD	0,9436	-	0,8162	113,775	1,0111	9,0067	7,0141	1,3395	1,3175	3,1154	8,4772

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,242	-2,93	9,78
BANCO BPI	1,041	0,48	-7,96
BCP	0,1585	-0,31	-14,07
MONTEPIO	0,437	-5,41	3,80
CORT. AMORIM	9,650	-0,65	13,53
CTT	5,056	0,74	-21,55
EDP	2,870	2,14	-0,83
EDP R	6,293	-0,71	4,26
GALP	13,930	-0,61	-1,83
J MARTINS	15,505	0,81	5,19
MOTA ENGIL	1,665	0,00	3,42
NOS	5,068	-5,52	-10,11
PHAROL	0,356	-0,56	71,98
NAVIGATOR	3,570	-0,86	9,34
REN	2,663	1,06	-1,30
SEMAPA	13,400	-0,56	0,00
SONAE CAP.	0,747	-2,10	-0,13
SONAE SGPS	0,820	-2,26	-6,18
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
EDP	2,14
REN	1,06
J MARTINS	0,81
CTT	0,74
BANCO BPI	0,48
SONAE CAP.	-2,10
SONAE SGPS	-2,26
ALTRI	-2,93
MONTEPIO	-5,41
NOS	-5,52



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.634,96	-0,55%	-0,95%	5.222,69	4.175,28
CAC40	4.972,19	-0,46%	2,26%	5.002,32	3.955,98
ESTX 50 PR	3.387,46	-0,47%	2,95%	3.407,61	2.678,27
XTRA DAX	11.958,40	-0,57%	4,16%	12.082,59	9.214,10
S&P 500	2.369,26	-0,58%	5,82%	2.400,98	1.969,25
IBEX 35	9.804,10	0,06%	4,83%	9.825,30	7.579,80
NIKKEI 225	19.379,14	-0,46%	1,39%	19.668,01	14.864,01

