

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

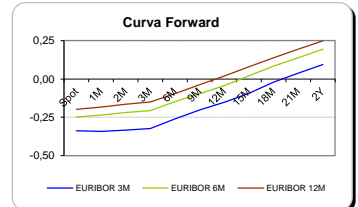
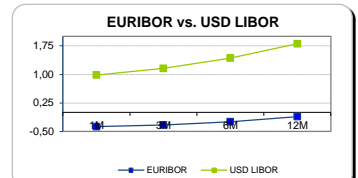
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

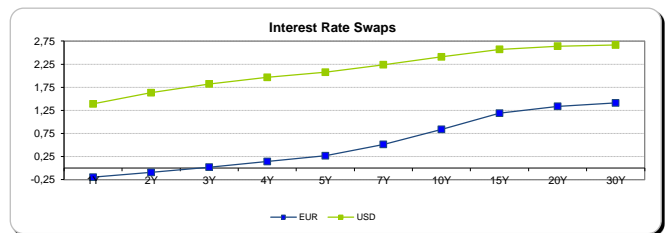
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,9839	1	20	0,2593	-0,7920
3M	-0,3300	0	0	3M	1,1568	0	10	0,3429	-0,7280
6M	-0,2420	0	0	6M	1,4313	0	7	0,4977	-0,6662
12M	-0,1070	0	0	12M	1,8068	-1	6	0,7351	-0,4992

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1980	0	2	0,0200	0,5160	1,0130
2Y	-0,0930	-1	6	0,1345	0,6500	1,1290
3Y	0,0200	-2	9	0,2636	0,7660	1,2420
4Y	0,1410	-2	12	0,3944	0,8880	1,3440
5Y	0,2670	-3	13	0,5173	1,0020	1,4325
7Y	0,5120	-4	12	0,7526	1,2030	1,5866
10Y	0,8390	-5	8	1,0530	1,4208	1,7010
15Y	1,1900	-6	3	1,3395	1,5839	1,7600
20Y	1,3390	-6	1	1,4537	1,6259	1,7440
30Y	1,4120	-7	-1	1,4935	1,6037	1,6756

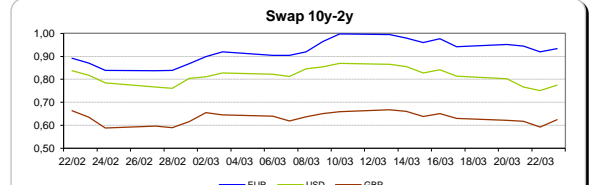
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3910	-1	7	1,8468	2,3650	2,6015
2Y	1,6330	-2	6	1,9625	2,4290	2,6410
3Y	1,8240	-3	5	2,1140	2,4850	2,6600
4Y	1,9660	-3	4	2,2060	2,5325	2,7100
5Y	2,0770	-4	4	2,2810	2,5745	2,7610
7Y	2,2400	-5	2	2,3985	2,6455	2,7825
10Y	2,4070	-6	0	2,5255	2,7400	2,8110
15Y	2,5710	-6	0	2,6335	2,7650	2,8035
20Y	2,6400	-7	-1	2,6725	2,7932	2,7840
30Y	2,6660	-7	-1	2,6981	2,7155	2,7495

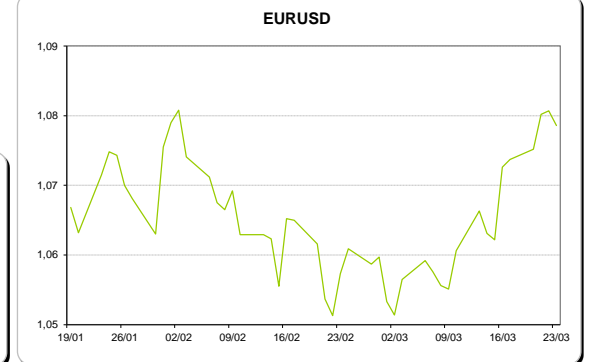
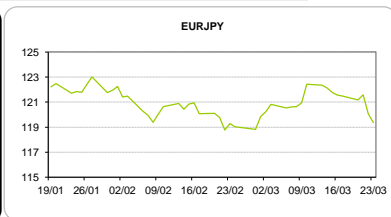
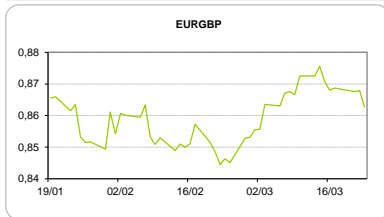


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,56	-0,08	-6,26	OT 2Y	0,669	0,04	59,70
JETFUEL	449,75	-11,50	-42,00	OT 5Y	2,438	0,04	53,70
DIESEL	453,50	-10,25	-41,00	OT 10Y	4,195	0,04	16,10
COBRE	5.837,50	32,00	-232,00	BUND 10Y	-0,001	1,43	9,00
ZINCO	2.846,50	26,50	-17,50	SCHATZ 2Y	-0,062	2,75	9,80
OURO	1.246,28	-2,26	-3,50	T-NOTE 10Y	3,139	1,45	-2,40
TRIGO	421,25	-1,00	-32,25	T-NOTE 2Y	1,821	0,00	-1,90
LICENÇA C02	4,98	0,01	-0,37	GILT 10Y	1,188	4,64	-13,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0786	-0,19%	2,01%	1,0835	1,0887	1,1003
EUR/GBP	0,86273	0,60%	-1,91%	0,8645	0,8665	0,8706
EUR/JPY	119,36	0,59%	-0,05%	119,36	119,36	119,36
EUR/CHF	1,0704	0,00%	-0,50%	1,0691	1,0677	1,0649
EUR/BRL	3,3846	-1,50%	-4,22%	3,4726	3,5576	3,7085
EUR/PLN	4,2624	0,41%	0,92%	4,2853	4,3083	4,3541



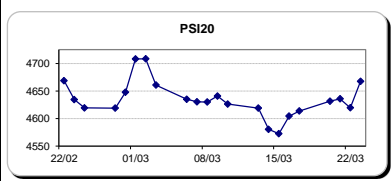
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0786	0,8627	119,36	1,0704	9,5214	7,4360	1,4378	1,41258	3,3846	9,1581
USD	0,9270	-	0,7986	111,04	0,9915	8,8087	6,8929	1,3324	1,3079	3,1216	8,4808

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,162	0,53	7,71
BANCO BPI	1,065	0,47	-5,84
BCP	0,1735	4,90	-5,94
MONTEPIO	0,423	-1,17	0,48
CORT. AMORIM	9,965	-0,35	17,24
CTT	4,865	1,57	-24,52
EDP	2,912	-0,34	0,62
EDP R	6,185	1,06	2,47
GALP	13,520	0,71	-4,72
J MARTINS	15,495	0,10	5,12
MOTA ENGIL	1,710	0,00	6,21
NOS	4,977	1,20	-11,72
PHAROL	0,390	4,84	88,41
NAVIGATOR	3,566	-0,94	9,22
REN	2,680	1,13	-0,67
SEMAPA	13,440	0,26	0,30
SONAE CAP.	0,785	1,95	4,95
SONAE SGPS	0,872	0,93	-0,23

Maiores ganhos/perdas	
Título	Variação %
BCP	4,90
PHAROL	4,84
SONAE CAP.	1,95
CTT	1,57
NOS	1,20
EDP	-0,34
CORT. AMORIM	-0,35
NAVIGATOR	-0,94
MONTEPIO	-1,17



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.667,63	1,04%	-0,25%	5.215,26	4.175,28
CAC40	5.032,76	0,76%	3,51%	5.054,91	3.955,98
ESTX 50 PR	3.452,18	0,92%	4,91%	3.471,50	2.678,27
XTRA DAX	12.039,68	1,14%	4,87%	12.156,44	9.214,10
S&P 500	2.351,19	0,11%	5,01%	2.400,98	1.991,68
IBEX 35	10.324,90	0,93%	10,40%	10.334,70	7.579,80
NIKKEI 225	19.085,31	0,23%	-0,15%	19.668,01	14.864,01

