

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

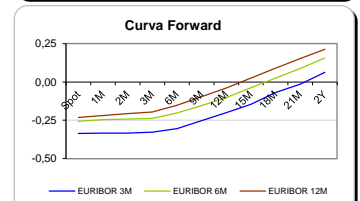
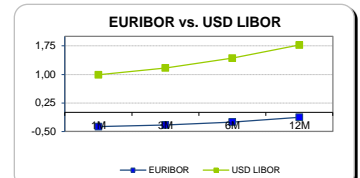
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

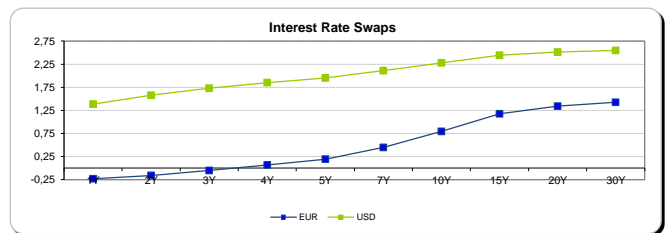
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,9917	0	1	0,2539	-0,7898
3M	-0,3290	0	0	3M	1,1712	0	2	0,3218	-0,7320
6M	-0,2500	0	-1	6M	1,4274	-1	0	0,4721	-0,6650
12M	-0,1260	0	-2	12M	1,7701	-1	-3	0,6815	-0,4908

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2305	1	-1	1,7820	0,4580	1,0120
2Y	-0,1580	-2	-2	0,0857	0,5960	1,1370
3Y	-0,0510	-2	-1	0,2114	0,7340	1,2595
4Y	0,0670	-2	0	0,3420	0,8640	1,3730
5Y	0,1940	-2	2	0,4750	0,9910	1,4718
7Y	0,4460	-1	3	0,7300	1,2140	1,5914
10Y	0,7940	-1	3	1,0550	1,4500	1,7580
15Y	1,1750	-1	4	1,3693	1,6315	1,8260
20Y	1,3400	-1	4	1,4945	1,6787	1,8090
30Y	1,4240	-1	4	1,5430	1,6639	1,7467

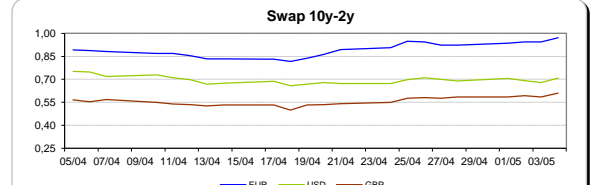
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3850	-1	0	1,7820	2,2430	2,5236
2Y	1,5770	-1	-4	1,9336	2,3140	2,5435
3Y	1,7310	0	-8	2,0255	2,3745	2,5805
4Y	1,8510	0	-10	2,1125	2,4265	2,6125
5Y	1,9520	0	-11	2,1870	2,4974	2,6735
7Y	2,1120	0	-12	2,3268	2,5714	2,6895
10Y	2,2790	0	-12	2,4552	2,6185	2,7531
15Y	2,4420	0	-12	2,5648	2,6970	2,7355
20Y	2,5140	0	-12	2,5855	2,7054	2,7105
30Y	2,5480	0	-12	2,5895	2,6375	2,6705

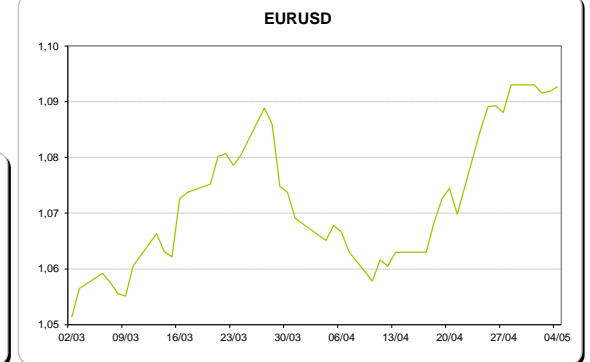
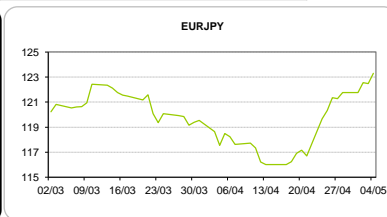
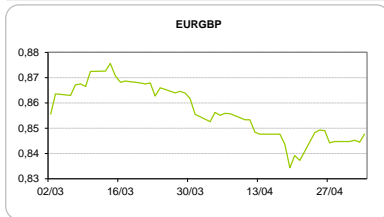


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,79	-2,00	-5,65	OT 2Y	0,374	-0,02	-17,80
JETFUEL	457,25	-6,50	-22,50	OT 5Y	1,868	-0,07	-34,70
DIESEL	448,75	-7,00	-30,25	OT 10Y	3,423	-0,04	-50,30
COBRE	5.592,50	-202,00	-153,00	BUND 10Y	-0,067	5,88	12,20
ZINCO	2.562,50	-83,00	-136,00	SCHATZ 2Y	-0,076	2,06	9,20
OURO	1.231,29	-6,87	-24,97	T-NOTE 10Y	3,059	3,82	-1,40
TRIGO	439,00	-15,00	-1,00	T-NOTE 2Y	1,798	1,90	1,90
LICENÇA C02	4,50	0,10	-0,15	GILT 10Y	1,058	4,21	4,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0927	0,07%	2,59%	1,0978	1,1033	1,1151
EUR/GBP	0,84765	-0,38%	1,01%	0,8494	0,8512	0,8551
EUR/JPY	123,31	-0,68%	-4,67%	123,31	123,31	123,31
EUR/CHF	1,0844	-0,15%	-1,38%	1,0832	1,0820	1,0792
EUR/BRL	3,4966	-1,40%	-5,55%	3,5861	3,6651	3,8216
EUR/PLN	4,2176	-0,26%	0,73%	4,2401	4,2626	4,3085

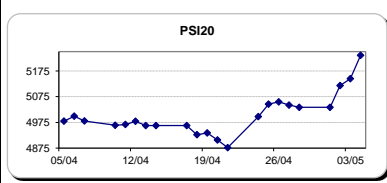


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0927	0,8477	123,31	1,0844	9,6838	7,4368	1,5083	1,48305	3,4966	9,5263
USD	0,9137	-	0,7742	112,715	0,9909	8,8268	6,7949	1,3719	1,3519	3,1771	8,6691

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,390	1,27	13,61
BANCO BPI	1,069	0,09	-5,48
BCP	0,2260	5,26	22,52
MONTEPIO	0,420	1,20	-0,24
CORT. AMORIM	11,945	4,83	40,53
CTT	5,664	0,50	-12,12
EDP	3,210	2,72	10,92
EDP R	7,000	0,13	15,97
GALP	13,990	0,25	-1,41
J MARTINS	16,825	1,78	14,15
MOTA ENGIL	2,610	2,15	62,11
NOS	5,535	2,25	-1,83
PHAROL	0,288	-5,57	39,13
NAVIGATOR	3,984	-0,03	22,02
REN	2,840	1,21	5,26
SEMAPA	14,565	0,00	8,69
SONAE CAP.	0,880	1,15	17,65
SONAE SGPS	0,979	0,72	12,01

Maiores ganhos/perdas	
Título	Variação %
BCP	5,26
CORT. AMORIM	4,83
EDP	2,72
NOS	2,25
MOTA ENGIL	2,15
NAVIGATOR	-0,03
PHAROL	-5,57



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.235,50	1,76%	11,89%	5.235,50	4.175,28
CAC40	5.372,42	1,35%	10,49%	5.372,42	3.955,98
ESTX 50 PR	3.627,88	1,16%	10,25%	3.627,88	2.678,27
XTRA DAX	12.647,78	0,96%	10,16%	12.648,22	9.214,10
S&P 500	2.387,16	-0,04%	6,62%	2.400,98	1.991,68
IBEX 35	11.012,90	1,62%	17,76%	11.012,90	7.579,80
NIKKEI 225	19.445,70	0,70%	1,73%	19.668,01	14.864,01

