

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

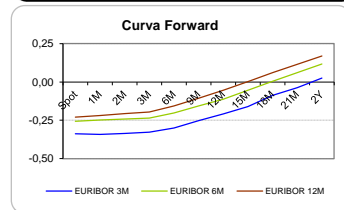
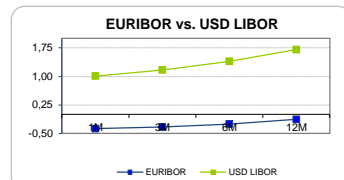
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

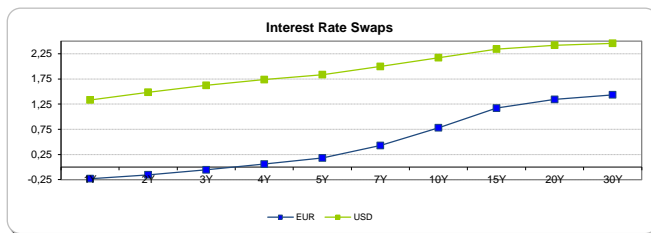
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,0099	1	2	0,2549	-0,7854
3M	-0,3310	0	0	3M	1,1717	-1	2	0,3068	-0,7292
6M	-0,2510	0	0	6M	1,3991	-2	0	0,4518	-0,6644
12M	-0,1290	0	-1	12M	1,7046	-3	-6	0,6570	-0,4910

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2285	0	0	-0,0543	0,4082	0,9367
2Y	-0,1530	-1	1	0,0572	0,5469	1,0703
3Y	-0,0540	-2	3	0,1746	0,6766	1,2032
4Y	0,0580	-3	5	0,3011	0,8140	1,3195
5Y	0,1790	-4	6	0,4269	0,9381	1,4315
7Y	0,4290	-4	8	0,6820	1,1690	1,5775
10Y	0,7800	-5	10	1,0121	1,4116	1,7300
15Y	1,1710	-5	14	1,3363	1,6010	1,8050
20Y	1,3420	-5	16	1,4684	1,6555	1,7943
30Y	1,4330	-5	18	1,5247	1,6464	1,7323

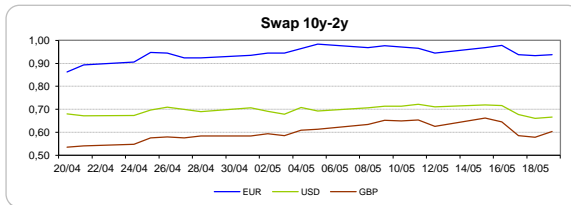
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3310	-2	-1	1,6709	2,1166	2,3766
2Y	1,4840	-4	-2	1,7745	2,1630	2,4291
3Y	1,6210	-5	-2	1,9049	2,2486	2,4432
4Y	1,7350	-5	-2	1,9898	2,3056	2,5102
5Y	1,8330	-6	-2	2,0638	2,3280	2,5432
7Y	1,9950	-6	-2	2,1877	2,4354	2,5951
10Y	2,1700	-6	-2	2,3211	2,5138	2,6304
15Y	2,3420	-6	-2	2,4180	2,5470	2,6005
20Y	2,4180	-5	-2	2,4850	2,5812	2,5870
30Y	2,4560	-5	-2	2,4942	2,5160	2,5858

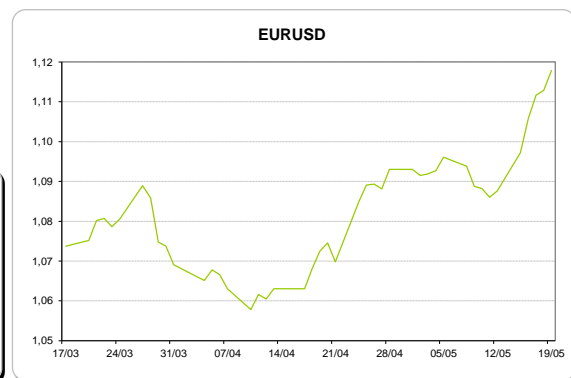
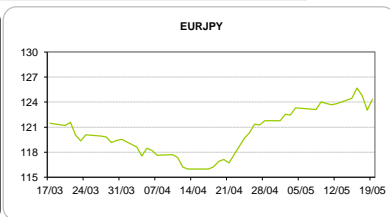
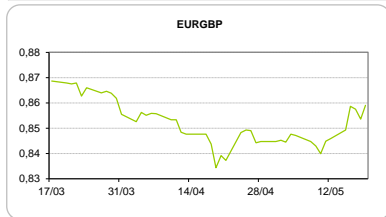


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	53,63	1,12	0,20	OT 2Y	0,319	-0,01	-8,40
JETFUEL	473,75	0,25	-20,75	OT 5Y	1,611	-0,01	-58,80
DIESEL	473,00	0,75	-24,75	OT 10Y	3,183	-0,02	-62,90
COBRE	5.583,00	-30,00	8,00	BUND 10Y	-0,097	1,79	14,40
ZINCO	2.525,75	-28,00	5,25	SCHATZ 2Y	-0,073	0,92	10,30
OURO	1.252,50	5,37	-27,77	T-NOTE 10Y	2,959	1,26	1,20
TRIGO	431,75	6,00	-2,75	T-NOTE 2Y	1,741	0,76	5,70
LICENÇA C02	4,84	0,08	0,01	GILT 10Y	1,023	2,92	1,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1179	0,45%	4,23%	1,1231	1,1287	1,1403
EUR/GBP	0,85908	-0,63%	-2,88%	0,8608	0,8626	0,8663
EUR/JPY	124,35	-1,05%	-5,98%	124,35	124,35	124,35
EUR/CHF	1,0916	-0,33%	-2,05%	1,0904	1,0890	1,0863
EUR/BRL	3,6592	2,50%	-7,71%	3,7528	3,8413	4,0102
EUR/PLN	4,2013	0,32%	1,33%	4,2240	4,2478	4,2935

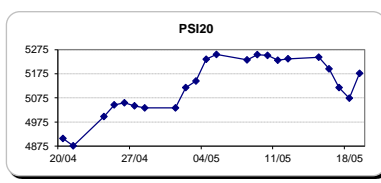


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1179	0,8591	124,35	1,0916	9,7795	7,4429	1,5145	1,50185	3,6592	9,3921
USD	0,8933	-	0,7678	111,52	0,9746	8,7433	6,6488	1,3547	1,3434	3,2904	8,3700

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,220	3,71	9,21
BANCO BPI	1,078	2,47	-4,69
BCP	0,2143	-0,37	16,18
MONTEPIO	0,410	0,49	-2,61
CORT. AMORIM	11,050	2,13	30,00
CTT	5,421	2,28	-15,89
EDP	3,096	3,58	6,98
EDP R	7,084	1,50	17,36
GALP	14,270	2,88	0,56
J MARTINS	17,445	1,45	18,35
MOTA ENGIL	2,550	2,62	58,39
NOS	5,489	3,53	-2,64
PHAROL	0,248	4,20	19,81
NAVIGATOR	3,935	2,02	20,52
REN	2,912	2,90	7,93
SEMAPA	15,995	3,36	19,37
SONAE CAP.	0,964	-0,62	28,88
SONAE SGPS	0,926	0,65	5,95

Maiores ganhos/perdas	
Título	Variação %
PHAROL	4,20
ALTRI	3,71
EDP	3,58
NOS	3,53
SEMAPA	3,36
BCP	-0,37
SONAE CAP.	-0,62



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.176,74	2,03%	10,63%	5.291,59	4.175,28
CAC40	5.324,40	0,66%	9,50%	5.442,10	3.955,98
ESTX 50 PR	3.587,01	0,70%	9,01%	3.666,80	2.678,27
XTRA DAX	12.638,69	0,39%	10,08%	12.841,66	9.214,10
S&P 500	2.383,43	0,75%	6,46%	2.405,77	1.991,68
IBEX 35	10.835,40	1,41%	15,86%	11.184,40	7.579,80
NIKKEI 225	19.590,76	0,19%	2,49%	19.998,49	14.864,01

