

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

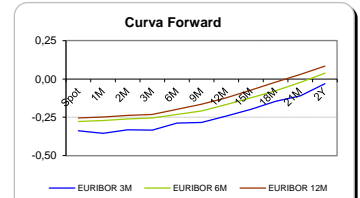
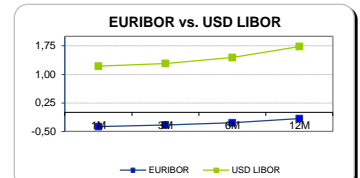
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

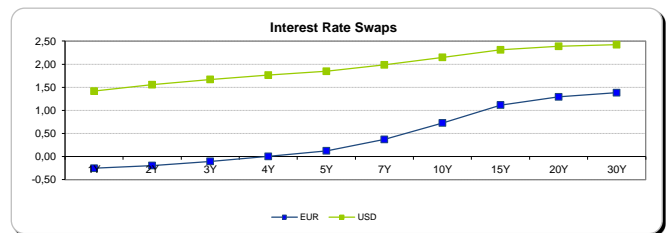
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2156	0	20	0,2517	-0,7884
3M	-0,3300	0	0	3M	1,2894	0	10	0,2861	-0,7306
6M	-0,2720	0	-2	6M	1,4450	1	3	0,4224	-0,6638
12M	-0,1610	0	-3	12M	1,7354	0	1	0,6198	-0,4940

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2539	0	-3	-0,1256	0,3308	0,8583
2Y	-0,1930	-1	-5	-0,0211	0,4620	0,9830
3Y	-0,1050	-1	-6	0,0972	0,5951	1,1075
4Y	0,0030	-1	-7	0,2223	0,7216	1,2249
5Y	0,1230	-1	-7	0,3476	0,8466	1,3256
7Y	0,3710	-1	-7	0,5940	1,0731	1,4830
10Y	0,7260	-2	-7	0,9199	1,3039	1,6220
15Y	1,1170	-2	-7	1,2302	1,4860	1,6890
20Y	1,2910	-3	-7	1,3622	1,5439	1,6765
30Y	1,3820	-3	-7	1,4141	1,5332	1,6172

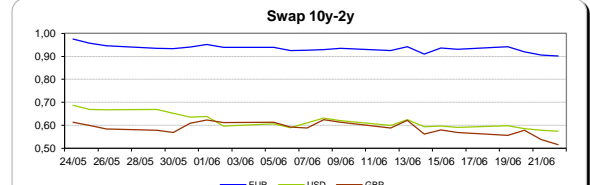
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4160	0	6	1,6644	1,9950	2,2500
2Y	1,5550	0	3	1,7230	2,0655	2,2965
3Y	1,6690	0	1	1,8220	2,1255	2,3265
4Y	1,7630	0	-1	1,8985	2,1785	2,3815
5Y	1,8450	0	-2	1,9665	2,2270	2,4501
7Y	1,9860	0	-3	2,0805	2,3125	2,4755
10Y	2,1490	0	-4	2,2165	2,4005	2,5185
15Y	2,3100	1	-4	2,3415	2,4720	2,5315
20Y	2,3860	1	-3	2,3935	2,4855	2,5235
30Y	2,4230	1	-2	2,4125	2,4535	2,5040

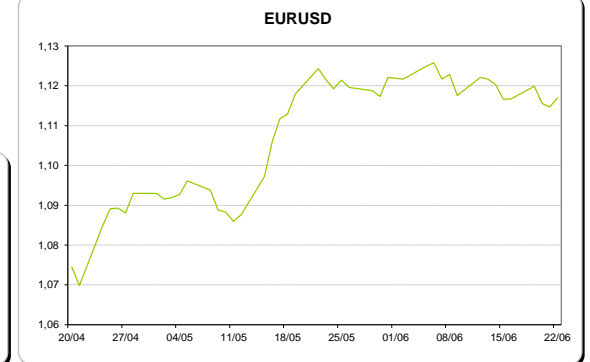
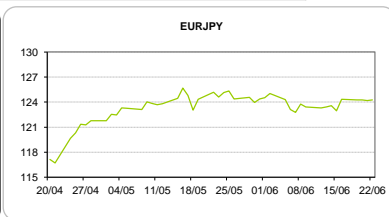
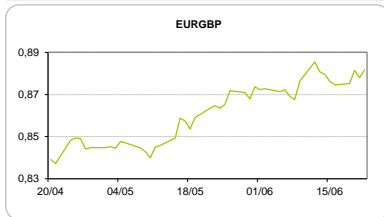


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,58	0,76	-8,53	OT 2Y	0,065	-0,02	-25,10
JETFUEL	427,00	1,25	-55,00	OT 5Y	1,262	0,02	-33,00
DIESEL	422,25	0,75	-59,75	OT 10Y	2,956	0,04	-21,50
COBRE	5.725,00	85,00	60,00	BUND 10Y	-0,377	-1,01	-17,50
ZINCO	2.637,00	86,50	20,25	SCHATZ 2Y	-0,002	1,15	0,30
OURO	1.250,93	4,38	-9,69	T-NOTE 10Y	2,909	0,16	-11,00
TRIGO	473,50	-6,00	25,50	T-NOTE 2Y	1,843	-0,76	1,50
LICENÇA C02	4,87	-0,01	-0,04	GILT 10Y	1,028	-0,46	-6,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1169	0,20%	-0,66%	1,1224	1,1280	1,1399
EUR/GBP	0,88168	-0,41%	-2,06%	0,8835	0,8855	0,8899
EUR/JPY	124,27	-0,05%	0,73%	124,27	124,27	124,27
EUR/CHF	1,0847	0,13%	0,85%	1,0835	1,0822	1,0797
EUR/BRL	3,7149	0,28%	-1,18%	3,8009	3,8734	4,0279
EUR/PLN	4,2297	0,52%	-0,75%	4,2511	4,2741	4,3208



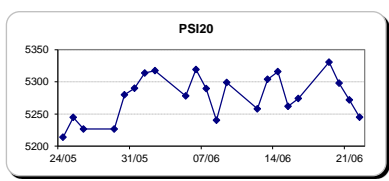
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1169	0,8817	124,27	1,0847	9,7589	7,4361	1,4758	1,47856	3,7149	9,4737
USD	0,8963	-	0,79	111,34	0,9723	8,7348	6,6657	1,3226	1,3261	3,3400	8,4845

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,266	-2,04	10,40
BANCO BPI	1,058	-0,19	-6,45
BCP	0,2365	-0,21	28,21
MONTEPIO	0,500	-1,96	18,76
CORT. AMORIM	13,070	-0,76	53,76
CTT	5,608	0,07	-12,99
EDP	2,998	-1,06	3,59
EDP R	7,010	0,16	16,14
GALP	13,105	-0,61	-7,65
J MARTINS	17,575	-1,07	19,23
MOTA ENGIL	2,609	-1,29	62,05
NOS	5,475	0,46	-2,89
PHAROL	0,301	-1,31	45,41
NAVIGATOR	3,952	-0,55	21,04
REN	2,841	-2,44	5,30
SEMAPA	17,095	-1,53	27,57
SONAE CAP.	0,928	0,87	24,06
SONAE SGPS	0,954	1,17	9,15

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	1,17
SONAE CAP.	0,87
NOS	0,46
EDP R	0,16
CTT	0,07
PHAROL	-1,31
SEMAPA	-1,53
MONTEPIO	-1,96
ALTRI	-2,04
REN	-2,44



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.244,98	-0,51%	12,09%	5.359,19	4.175,28
CAC40	5.281,93	0,15%	8,63%	5.442,10	3.955,98
ESTX 50 PR	3.555,76	0,04%	8,06%	3.666,80	2.678,27
XTRA DAX	12.794,00	0,15%	11,44%	12.951,54	9.214,10
S&P 500	2.439,15	0,15%	8,95%	2.453,82	1.991,68
IBEX 35	10.709,90	-0,29%	14,52%	11.184,40	7.579,80
NIKKEI 225	20.110,51	-0,14%	5,21%	20.318,11	14.864,01

