

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

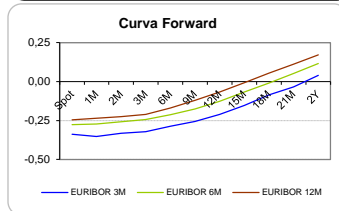
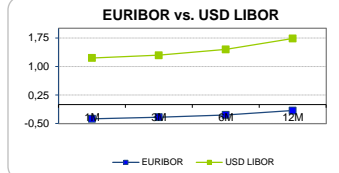
Sónia Oliveira - sonia.oliveira@caixaib.pt - 21 313 73 26

RENTA FIXA

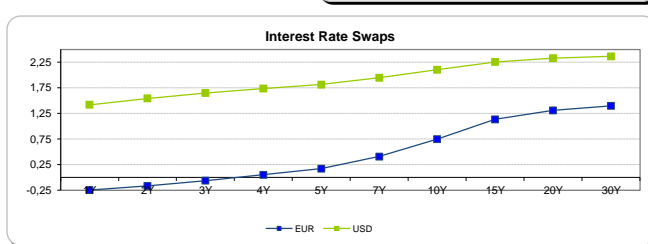
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2238	0	18	0,2514	-0,7884
3M	-0,3310	0	0	3M	1,2951	0	9	0,3003	-0,7302
6M	-0,2710	0	-2	6M	1,4468	0	3	0,4501	-0,6628
12M	-0,1580	0	-3	12M	1,7329	0	1	0,6571	-0,4934

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2451	0	-1	-0,0695	0,4661	0,9791
2Y	-0,1650	2	-2	0,0519	0,5958	1,0916
3Y	-0,0610	2	-2	0,1899	0,7166	1,2170
4Y	0,0530	3	-2	0,3240	0,8372	1,3330
5Y	0,1740	3	-2	0,4532	0,9630	1,4350
7Y	0,4100	3	-4	0,6997	1,1870	1,5880
10Y	0,7510	2	-6	1,0260	1,4190	1,7240
15Y	1,1360	2	-6	1,3363	1,5979	1,7960
20Y	1,3100	2	-6	1,4660	1,6516	1,7830
30Y	1,4010	2	-6	1,5178	1,6420	1,7260

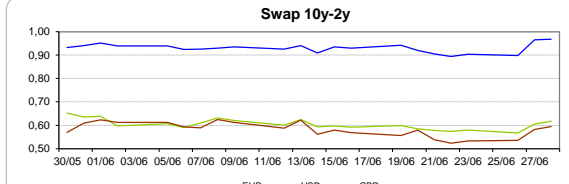
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4210	0	5	1,7081	2,0795	2,3698
2Y	1,5460	1	1	1,7850	2,1530	2,4234
3Y	1,6510	1	-2	1,8875	2,2165	2,4275
4Y	1,7380	0	-4	1,9705	2,2943	2,4740
5Y	1,8150	0	-6	2,0425	2,3435	2,5380
7Y	1,9470	-1	-8	2,1849	2,4269	2,5590
10Y	2,1030	-2	-9	2,3186	2,5052	2,5970
15Y	2,2570	-2	-10	2,4165	2,5644	2,6060
20Y	2,3300	-3	-10	2,4872	2,5585	2,5950
30Y	2,3660	-3	-11	2,4805	2,5401	2,5952

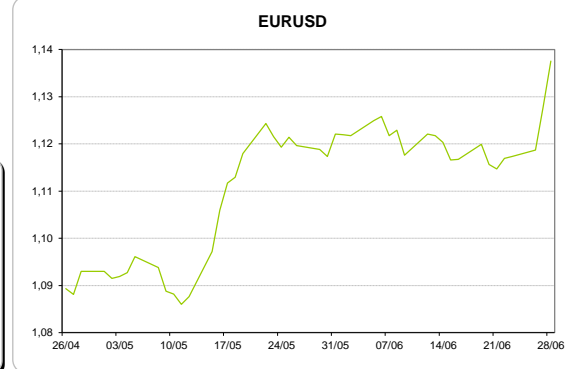
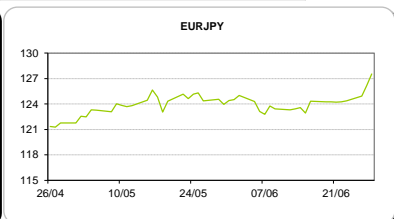
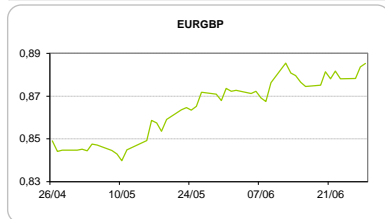


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,14	0,49	-5,37	OT 2Y	0,195	-0,03	-3,30
JETFUEL	435,75	11,00	-38,00	OT 5Y	1,287	-0,06	-24,60
DIESEL	431,75	13,75	-37,25	OT 10Y	2,981	-0,09	-17,20
COBRE	5.846,50	63,50	200,50	BUND 10Y	-0,254	2,41	6,00
ZINCO	2.749,25	30,25	111,75	SCHATZ 2Y	0,050	-0,69	12,60
OURO	1.249,22	2,10	-17,68	T-NOTE 10Y	2,953	0,63	-3,30
TRIGO	472,75	3,75	21,50	T-NOTE 2Y	1,843	-0,76	3,80
LICENÇA C02	4,98	0,04	-0,21	GILT 10Y	1,172	8,04	14,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1375	0,86%	1,67%	1,1430	1,1487	1,1609
EUR/GBP	0,88525	-0,18%	-1,62%	0,8870	0,8890	0,8935
EUR/JPY	127,53	-1,07%	-2,32%	127,53	127,53	127,53
EUR/CHF	1,0918	-0,27%	-0,03%	1,0907	1,0895	1,0868
EUR/BRL	3,7528	0,15%	-3,11%	3,8393	3,9173	4,0724
EUR/PLN	4,2315	0,17%	-1,23%	4,2525	4,2752	4,3215



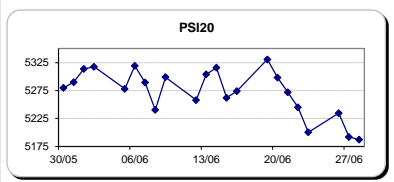
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1375	0,8853	127,53	1,0918	9,7334	7,4368	1,4830	1,48872	3,7528	9,6057
USD	0,8799	-	0,7726	112,09	0,9599	8,5669	6,5429	1,3060	1,3133	3,3046	8,4508

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,163	-0,95	7,74
BANCO BPI	1,050	0,00	-7,16
BCP	0,2380	1,06	29,03
MONTEPIO	0,480	1,48	14,01
CORT. AMORIM	13,065	0,11	53,71
CTT	5,500	-0,99	-14,66
EDP	2,891	-0,03	-0,10
EDP R	6,960	-0,14	15,31
GALP	13,205	-0,08	-6,94
J MARTINS	17,275	-0,26	17,20
MOTA ENGIL	2,511	-1,88	55,96
NOS	5,416	-0,66	-3,94
PHAROL	0,304	-1,30	46,86
NAVIGATOR	3,858	-1,25	18,16
REN	2,747	-1,12	1,82
SEMAPA	16,905	-0,29	26,16
SONAE CAP.	0,895	-1,10	19,65
SONAE SGPS	0,966	2,22	10,53

Maiores ganhos/perdas	
Título	Varição %
SONAE SGPS	2,22
MONTEPIO	1,48
BCP	1,06
CORT. AMORIM	0,11
SONAE CAP.	-1,10
REN	-1,12
NAVIGATOR	-1,25
PHAROL	-1,30
MOTA ENGIL	-1,88



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.187,35	-0,09%	10,86%	5.359,19	4.316,77
CAC40	5.252,90	-0,11%	8,03%	5.442,10	4.059,90
ESTX 50 PR	3.535,70	-0,07%	7,45%	3.666,80	2.723,53
XTRA DAX	12.647,27	-0,19%	10,16%	12.951,54	9.304,01
S&P 500	2.438,94	0,81%	8,94%	2.453,82	2.006,67
IBEX 35	10.702,70	0,51%	14,44%	11.184,40	7.793,70
NIKKEI 225	20.130,41	-0,47%	5,32%	20.318,11	14.987,79

