

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

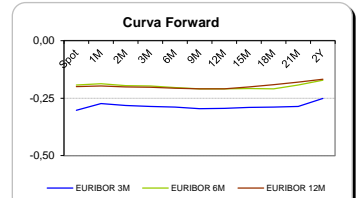
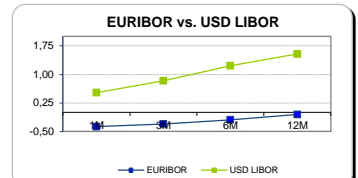
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

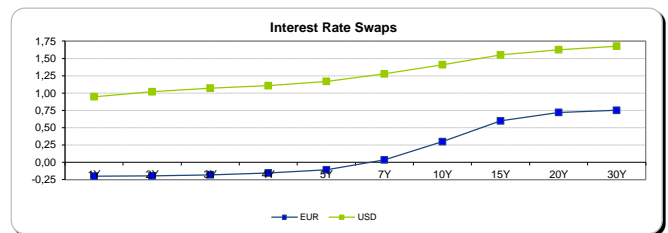
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5244	0	3	0,2756	-0,8088
3M	-0,2990	0	0	3M	0,8334	0	9	0,3897	-0,7386
6M	-0,1920	0	-1	6M	1,2315	1	16	0,5219	-0,6556
12M	-0,0510	0	0	12M	1,5366	1	14	0,7381	-0,4920

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1987	0	0	-0,2121	-0,1037	0,2252
2Y	-0,1970	0	1	-0,1887	-0,0343	0,3410
3Y	-0,1810	0	2	-0,1605	0,0523	0,4596
4Y	-0,1540	1	2	-0,1117	0,1539	0,5679
5Y	-0,1080	1	1	-0,0444	0,2613	0,6530
7Y	0,0340	2	0	0,1323	0,4559	0,7939
10Y	0,2990	3	-2	0,3910	0,6545	0,9112
15Y	0,5980	3	-3	0,6343	0,8025	0,9641
20Y	0,7210	3	-2	0,7297	0,8379	0,9347
30Y	0,7510	3	-1	0,7376	0,8016	0,8554

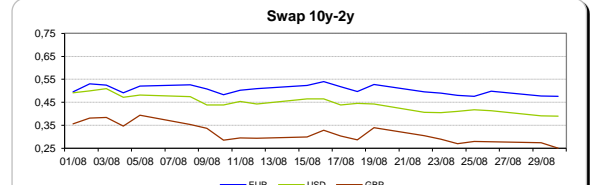
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9460	2	6	1,1188	1,3005	1,5095
2Y	1,0180	2	4	1,1575	1,3455	1,5530
3Y	1,0710	2	2	1,2050	1,4000	1,5765
4Y	1,1070	1	-1	1,2505	1,4485	1,6210
5Y	1,1690	1	-2	1,3015	1,4915	1,6725
7Y	1,2770	0	-4	1,3930	1,5620	1,7000
10Y	1,4090	0	-7	1,5030	1,6390	1,7430
15Y	1,5500	-1	-12	1,6120	1,7120	1,7605
20Y	1,6270	-1	-15	1,6670	1,7370	1,7615
30Y	1,6770	-1	-18	1,6970	1,7280	1,7785

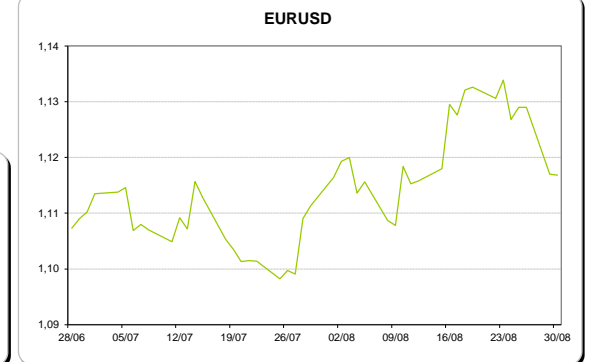
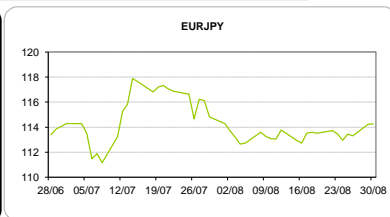
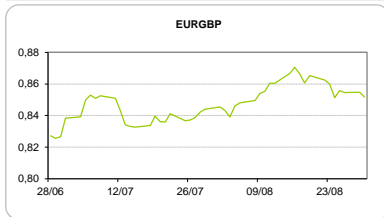


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,34	-0,92	4,81	OT 2Y	0,505	0,02	4,20
JETFUEL	444,50	6,25	51,25	OT 5Y	1,864	0,00	14,30
DIESEL	448,00	4,00	51,25	OT 10Y	3,026	-0,01	9,20
COBRE	4.620,50	-11,00	-310,00	BUND 10Y	-0,565	-1,21	0,50
ZINCO	2.312,50	18,00	70,00	SCHATZ 2Y	-0,007	0,23	0,20
OURO	1.317,22	-6,28	-33,78	T-NOTE 10Y	2,392	0,30	10,70
TRIGO	394,00	-3,00	-41,75	T-NOTE 2Y	1,315	0,38	13,50
LICENÇA C02	4,53	-0,17	0,10	GILT 10Y	0,723	0,00	-14,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1168	-0,02%	0,04%	1,1212	1,1261	1,1362
EUR/GBP	0,8517	0,36%	-0,74%	0,8534	0,8553	0,8592
EUR/JPY	114,27	-0,03%	0,01%	114,27	114,27	114,27
EUR/CHF	1,0953	-0,06%	-1,30%	1,0937	1,0923	1,0894
EUR/BRL	3,6282	-0,35%	0,50%	3,7401	3,8555	4,0712
EUR/PLN	4,3608	-0,38%	-0,05%	4,3853	4,4081	4,4519



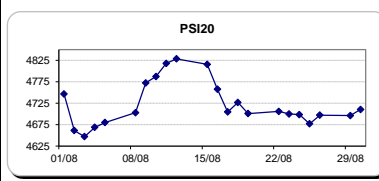
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1168	0,8517	114,27	1,0953	9,5240	7,4440	1,4581	1,48386	3,6282	9,2974
USD	0,8968	-	0,7635	102,78	0,9817	8,5485	6,6756	1,3084	1,3310	3,2600	8,3478

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,580	0,85	-24,95
BANCO BPI	1,104	0,09	1,19
BCP	0,018	0,00	-63,17
MONTEPIO	0,473	0,00	-27,79
CORT. AMORIM	7,854	0,18	32,04
CTT	6,547	-0,29	-26,06
EDP	2,999	-0,27	-9,70
EDP R	7,083	0,65	-2,30
GALP	13,205	0,80	23,18
J MARTINS	14,740	0,82	22,88
MOTA ENGIL	1,721	-1,71	-10,60
NOS	5,959	0,07	-17,76
PHAROL	0,184	1,10	-14,84
NAVIGATOR	2,967	-0,10	-15,01
REN	2,623	-0,53	-5,72
SEMAPA	11,850	1,33	-6,66
SONAE CAP.	0,642	3,05	25,88
SONAE SGPS	0,719	0,70	-31,39

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	3,05
SEMAPA	1,33
PHAROL	1,10
ALTRI	0,85
J MARTINS	0,82
NAVIGATOR	-0,10
EDP	-0,27
CTT	-0,29
REN	-0,53
MOTA ENGIL	-1,71



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.710,29	0,30%	-11,35%	5.625,06	4.175,28
CAC40	4.457,49	0,75%	-3,87%	5.011,65	3.892,46
ESTX 50 PR	3.030,75	1,08%	-7,25%	3.524,04	2.672,73
XTRA DAX	10.657,64	1,07%	-0,79%	11.430,87	8.699,29
S&P 500	2.175,65	-0,22%	6,44%	2.193,81	1.810,10
IBEX 35	8.685,40	0,80%	-9,00%	10.631,60	7.579,80
NIKKEI 225	16.725,36	-0,07%	-12,13%	20.012,40	14.864,01

