

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

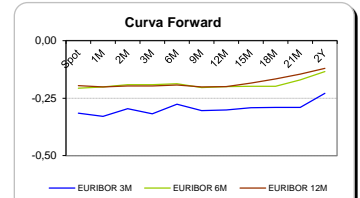
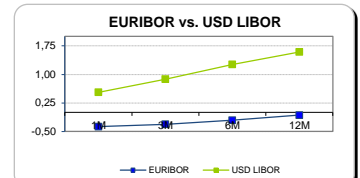
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

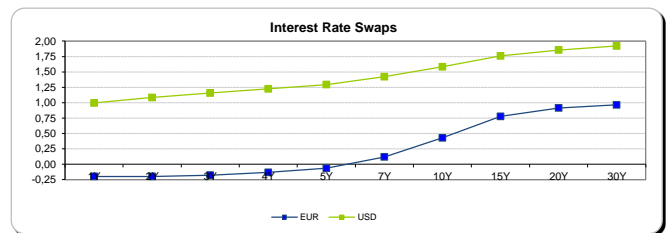
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5307	0	0	0,2669	-0,7876
3M	-0,3090	0	-1	3M	0,8775	0	3	0,3956	-0,7312
6M	-0,2040	0	-1	6M	1,2635	0	1	0,5549	-0,6494
12M	-0,0690	0	-1	12M	1,5912	1	3	0,7865	-0,4814

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1963	1	1	-0,2012	0,0095	0,4629
2Y	-0,1980	0	2	-0,1600	0,1125	0,6017
3Y	-0,1770	0	3	-0,1032	0,2030	0,7323
4Y	-0,1330	0	5	-0,0227	0,3563	0,8522
5Y	-0,0650	1	6	0,0741	0,4823	0,9423
7Y	0,1190	1	9	0,2985	0,7064	1,1011
10Y	0,4280	1	12	0,6052	0,9289	1,2298
15Y	0,7770	1	13	0,8837	1,0906	1,2778
20Y	0,9160	1	14	0,9890	1,1278	1,2445
30Y	0,9650	1	14	1,0092	1,0947	1,1621

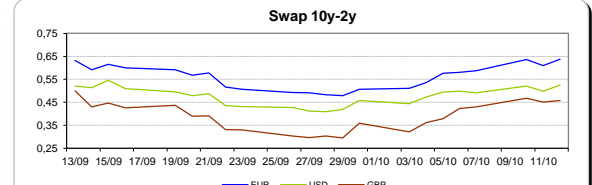
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9960	1	7	1,1992	1,4540	1,7515
2Y	1,0850	1	10	1,2667	1,5240	1,8090
3Y	1,1560	1	13	1,3347	1,5990	1,8605
4Y	1,2250	1	15	1,3870	1,6645	1,9050
5Y	1,2930	1	16	1,4575	1,7240	1,9565
7Y	1,4220	1	18	1,5850	1,8170	2,0070
10Y	1,5820	1	19	1,7300	1,9220	2,0660
15Y	1,7600	1	21	1,8795	2,0335	2,1140
20Y	1,8550	1	22	1,9520	2,0515	2,1200
30Y	1,9210	1	22	1,9985	2,0869	2,1090

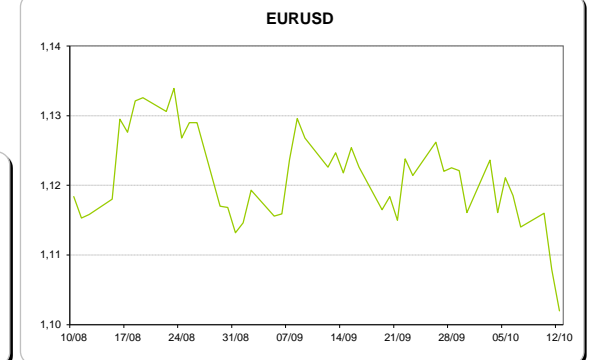
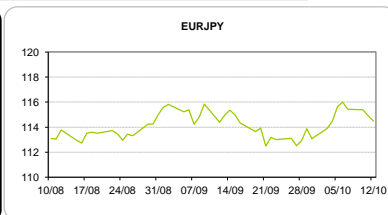
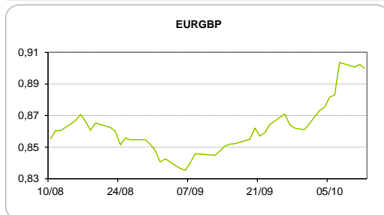


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,94	-0,47	3,13	OT 2Y	0,300	-0,01	-16,80
JETFUEL	470,50	-6,50	42,25	OT 5Y	1,904	-0,01	4,70
DIESEL	473,75	-7,50	38,75	OT 10Y	3,403	0,03	21,00
COBRE	4.825,00	-36,50	179,00	BUND 10Y	-0,241	3,51	0,80
ZINCO	2.235,25	-78,00	-51,50	SCHATZ 2Y	-0,034	0,92	-2,70
OURO	1.253,30	0,57	-74,52	T-NOTE 2Y	2,608	1,98	7,90
TRIGO	409,75	2,50	0,50	T-NOTE 10Y	1,439	0,75	10,20
LICENÇA C02	5,53	0,10	1,50	GILT 10Y	1,123	5,16	17,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,102	-0,53%	-1,84%	1,1066	1,1112	1,1209
EUR/GBP	0,8999	0,27%	-6,13%	0,9020	0,9041	0,9085
EUR/JPY	114,5	0,35%	-0,10%	114,50	114,50	114,50
EUR/CHF	1,0900	0,26%	0,16%	1,0888	1,0873	1,0844
EUR/BRL	3,534	1,07%	3,29%	3,6475	3,7538	3,9495
EUR/PLN	4,2998	-0,36%	1,19%	4,3247	4,3485	4,3952

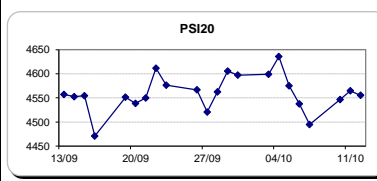


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1020	0,8999	114,50	1,0900	9,7380	7,4387	1,4597	1,45717	3,5340	9,0639
USD	0,9080	-	0,8206	104,02	0,9902	8,8338	6,7547	1,3274	1,3207	3,2173	8,2332

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,095	-0,64	-35,12
BANCO BPI	1,127	0,00	3,30
BCP	0,015	-0,65	-68,70
MONTEPIO	0,445	-0,67	-32,06
CORT. AMORIM	9,140	2,37	53,67
CTT	5,886	-0,44	-33,52
EDP	2,854	1,42	-14,06
EDP R	6,815	0,21	-6,00
GALP	12,470	-0,36	16,32
J MARTINS	15,810	-0,91	31,80
MOTA ENGIL	1,716	-0,23	-10,86
NOS	5,811	-1,46	-19,80
PHAROL	0,251	-0,40	16,17
NAVIGATOR	2,573	-1,04	-26,29
REN	2,536	0,32	-8,84
SEMAPA	11,735	0,09	-7,56
SONAE CAP.	0,679	0,00	33,14
SONAE SGPS	0,680	0,44	-35,11

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	2,37
EDP	1,42
SONAE SGPS	0,44
REN	0,32
EDP R	0,21
BCP	-0,65
MONTEPIO	-0,67
J MARTINS	-0,91
NAVIGATOR	-1,04
NOS	-1,46



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.555,34	-0,21%	-14,26%	5.625,06	4.175,28
CAC40	4.452,24	-0,44%	-3,99%	5.011,65	3.892,46
ESTX 50 PR	3.008,03	-0,42%	-7,94%	3.524,04	2.672,73
XTRA DAX	10.523,07	-0,51%	-2,05%	11.430,87	8.699,29
S&P 500	2.141,11	0,17%	4,72%	2.193,81	1.810,10
IBEX 35	8.686,50	-0,08%	-8,99%	10.631,60	7.579,80
NIKKEI 225	16.840,00	-1,09%	-11,53%	20.012,40	14.864,01

