

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

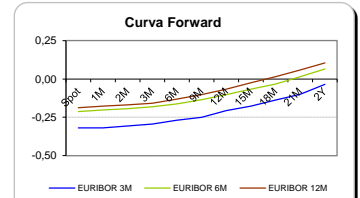
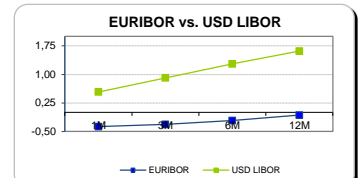
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

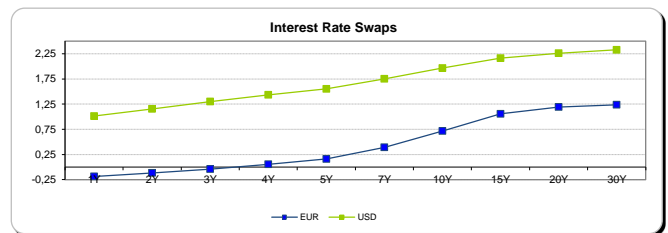
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5421	0	1	0,2644	-0,7804
3M	-0,3120	0	0	3M	0,9112	1	3	0,3978	-0,7332
6M	-0,2110	0	-1	6M	1,2749	1	1	0,5660	-0,6600
12M	-0,0710	0	0	12M	1,6101	2	2	0,8174	-0,4844

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1870	0	2	-0,0680	0,3043	0,8140
2Y	-0,1170	0	8	0,0185	0,4253	0,9503
3Y	-0,0380	1	13	0,1132	0,5559	1,0655
4Y	0,0560	2	18	0,2208	0,6867	1,1748
5Y	0,1620	3	22	0,3392	0,8062	1,2557
7Y	0,3910	3	26	0,5778	1,0196	1,3956
10Y	0,7180	2	29	0,8762	1,2193	1,5048
15Y	1,0560	2	29	1,1416	1,3605	1,5380
20Y	1,1920	3	29	1,2387	1,3885	1,4999
30Y	1,2380	2	29	1,2560	1,3516	1,4175

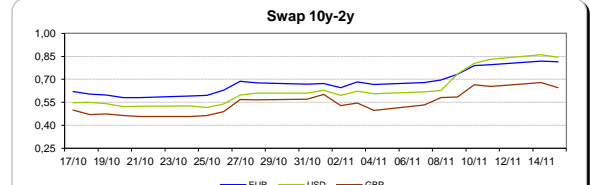
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0130	3	2	1,4345	2,0240	2,3355
2Y	1,1560	6	7	1,5900	2,1040	2,3900
3Y	1,3010	10	15	1,7440	2,1795	2,4130
4Y	1,4350	17	21	1,8510	2,2445	2,4625
5Y	1,5520	14	26	1,9445	2,2960	2,5130
7Y	1,7510	15	33	2,0905	2,3735	2,5295
10Y	1,9650	16	38	2,2310	2,4475	2,5620
15Y	2,1610	17	40	2,3570	2,5100	2,5630
20Y	2,2600	17	41	2,4105	2,5235	2,5545
30Y	2,3270	17	41	2,4340	2,4820	2,5390

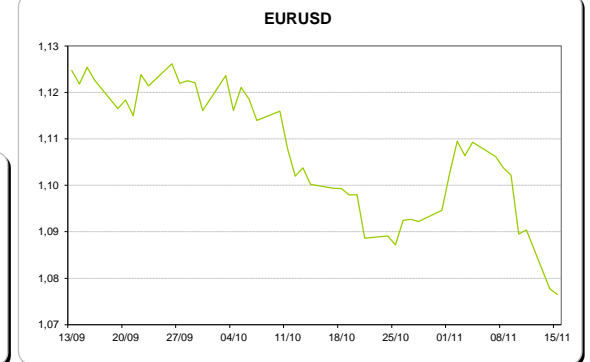
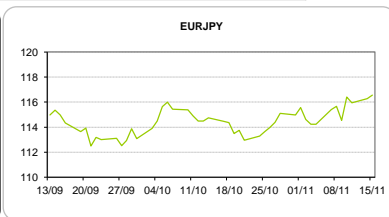
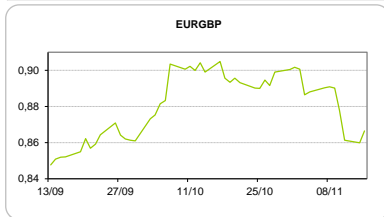


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,35	1,92	-6,29	OT 2Y	0,382	-0,03	9,60
JETFUEL	407,25	-4,50	-61,50	OT 5Y	2,003	-0,03	18,90
DIESEL	407,50	-8,50	-61,75	OT 10Y	3,494	-0,05	19,40
COBRE	5.564,00	10,00	883,50	BUND 10Y	-0,029	-3,68	22,80
ZINCO	2.599,75	134,75	345,00	SCHATZ 2Y	-0,002	-1,38	3,20
OURO	1.224,97	3,64	-26,46	T-NOTE 10Y	2,918	0,94	32,70
TRIGO	416,75	4,25	-22,50	T-NOTE 2Y	1,514	1,51	11,30
LICENÇA C02	5,74	0,33	-0,07	GILT 10Y	1,398	-6,86	22,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0765	-0,11%	-2,08%	1,0811	1,0857	1,0957
EUR/GBP	0,86638	-0,75%	4,44%	0,8682	0,8702	0,8747
EUR/JPY	116,55	-0,24%	-1,79%	116,55	116,55	116,55
EUR/CHF	1,0743	-0,25%	1,27%	1,0730	1,0715	1,0688
EUR/BRL	3,6854	0,16%	-4,56%	3,8057	3,9063	4,1127
EUR/PLN	4,4229	0,00%	-2,30%	4,4496	4,4742	4,5215



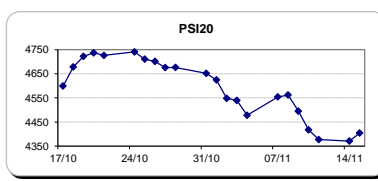
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0765	0,8664	116,55	1,0743	9,8508	7,4446	1,4438	1,42163	3,6854	9,0466
USD	0,9320	-	0,8072	108,97	1,0009	9,1863	6,9373	1,3476	1,3252	3,4624	8,4412

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,075	-2,84	-35,53
BANCO BPI	1,128	-0,09	3,39
BCP	1,265	1,23	-65,50
MONTEPIO	0,433	-0,23	-33,89
CORT. AMORIM	8,155	0,00	37,10
CTT	6,157	-0,55	-30,46
EDP	2,685	1,82	-19,15
EDP R	5,910	0,10	-18,48
GALP	12,030	4,61	12,22
J MARTINS	14,795	1,68	23,34
MOTA ENGIL	1,735	-1,20	-9,87
NOS	5,570	-1,83	-23,13
PHAROL	0,185	-11,48	-14,38
NAVIGATOR	2,658	0,15	-23,86
REN	2,522	0,08	-9,35
SEMAPA	11,645	-0,94	-8,27
SONAE CAP.	0,690	-0,29	35,29
SONAE SGPS	0,769	0,00	-26,62

Maiores ganhos/perdas	
Título	Variação %
GALP	4,61
EDP	1,82
J MARTINS	1,68
BCP	1,23
NAVIGATOR	0,15
SEMAPA	-0,94
MOTA ENGIL	-1,20
NOS	-1,83
ALTRI	-2,84
PHAROL	-11,48



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.404,16	0,76%	-17,11%	5.434,99	4.175,28
CAC40	4.536,53	0,62%	-2,17%	4.975,71	3.892,46
ESTX 50 PR	3.049,72	0,33%	-6,67%	3.524,04	2.672,73
XTRA DAX	10.735,14	0,39%	-0,07%	11.430,87	8.699,29
S&P 500	2.171,88	0,36%	6,27%	2.193,81	1.810,10
IBEX 35	8.687,10	0,33%	-8,98%	10.476,60	7.579,80
NIKKEI 225	17.668,15	-0,03%	-7,17%	20.012,40	14.864,01

