

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

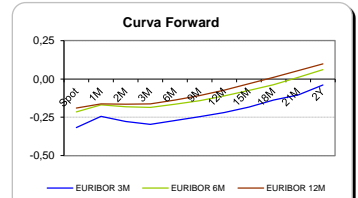
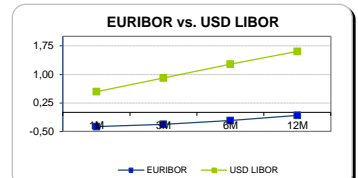
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

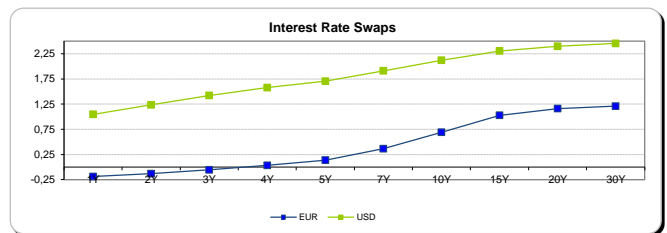
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5501	1	1	0,2668	-0,7864
3M	-0,3110	0	0	3M	0,9062	-1	2	0,3978	-0,7352
6M	-0,2140	0	-1	6M	1,2721	0	1	0,5657	-0,6620
12M	-0,0730	0	0	12M	1,6046	-1	2	0,8118	-0,4842

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1890	0	1	-0,0736	0,3107	0,8107
2Y	-0,1300	-1	6	0,0131	0,4361	0,9383
3Y	-0,0550	-2	11	0,1125	0,5608	1,0545
4Y	0,0340	-2	15	0,2258	0,6861	1,1614
5Y	0,1370	-3	19	0,3415	0,8043	1,2428
7Y	0,3640	-3	24	0,5759	1,0115	1,3839
10Y	0,6910	-3	26	0,8716	1,2128	1,4946
15Y	1,0280	-3	26	1,1366	1,3550	1,5307
20Y	1,1620	-3	26	1,2343	1,3835	1,4928
30Y	1,2100	-3	26	1,2507	1,3463	1,4112

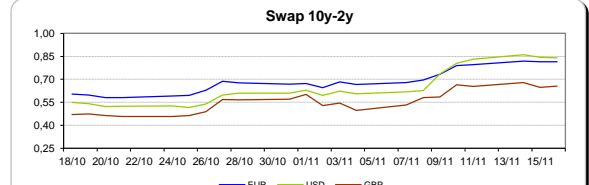
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0480	4	7	1,4219	2,0431	2,3602
2Y	1,2350	8	18	1,5815	2,1276	2,4106
3Y	1,4210	12	29	1,7475	2,2042	2,4035
4Y	1,5770	14	37	1,8613	2,2661	2,4775
5Y	1,7050	15	43	1,9573	2,3155	2,4995
7Y	1,9110	16	49	2,1016	2,3868	2,5343
10Y	2,1190	15	52	2,2362	2,4506	2,5617
15Y	2,3040	14	52	2,3518	2,4640	2,5325
20Y	2,3950	14	51	2,4043	2,5168	2,5205
30Y	2,4520	13	49	2,4226	2,4540	2,5337

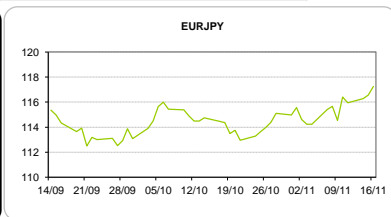
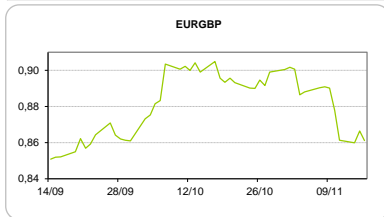


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,71	-0,24	-5,93	OT 2Y	0,491	0,11	19,20
JETFUEL	423,25	16,00	-45,50	OT 5Y	2,128	0,13	33,70
DIESEL	423,75	16,25	-45,50	OT 10Y	3,673	0,18	42,10
COBRE	5.522,50	-34,00	849,50	BUND 10Y	-0,035	-0,45	22,20
ZINCO	2.605,50	5,75	350,75	SCHATZ 2Y	-0,007	-0,46	3,00
OURO	1.228,29	-0,48	-23,14	T-NOTE 10Y	2,921	-1,10	35,60
TRIGO	416,50	-2,25	-22,75	T-NOTE 2Y	1,514	0,00	12,80
LICENÇA C02	5,56	-0,18	-0,25	GILT 10Y	1,407	0,19	21,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0702	-0,59%	-2,66%	1,0751	1,0795	1,0896
EUR/GBP	0,8611	0,61%	5,08%	0,8630	0,8650	0,8695
EUR/JPY	117,25	-0,60%	-2,38%	117,25	117,25	117,25
EUR/CHF	1,0715	0,25%	1,54%	1,0702	1,0688	1,0661
EUR/BRL	3,6621	0,63%	-3,72%	3,7853	3,8826	4,0856
EUR/PLN	4,4385	-0,77%	-2,64%	4,4658	4,4892	4,5364



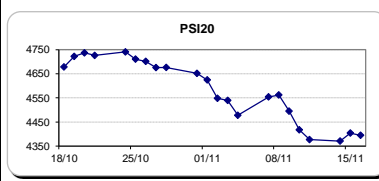
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0702	0,8611	117,25	1,0715	9,8260	7,4422	1,4365	1,42894	3,6621	9,0916
USD	0,9369	-	0,8046	109,52	1,0050	9,2095	6,9729	1,3430	1,3387	3,4194	8,4993

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,129	1,76	-34,40
BANCO BPI	1,130	0,18	3,57
BCP	1,222	-3,43	-66,68
MONTEPIO	0,434	0,23	-33,74
CORT. AMORIM	8,155	0,00	37,10
CTT	6,164	0,11	-30,38
EDP	2,647	-1,42	-20,30
EDP R	5,935	0,42	-18,14
GALP	12,000	-0,25	11,94
J MARTINS	14,870	0,51	23,97
MOTA ENGIL	1,720	-0,86	-10,65
NOS	5,584	0,25	-22,94
PHAROL	0,193	4,32	-10,68
NAVIGATOR	2,645	-0,49	-24,23
REN	2,520	-0,08	-9,42
SEMAPA	11,655	0,09	-8,19
SONAE CAP.	0,693	0,43	35,88
SONAE SGPS	0,768	-0,13	-26,72

Maiores ganhos/perdas	
Título	Variação %
PHAROL	4,32
ALTRI	1,76
J MARTINS	0,51
SONAE CAP.	0,43
EDP R	0,42
GALP	-0,25
NAVIGATOR	-0,49
MOTA ENGIL	-0,86
EDP	-1,42
BCP	-3,43



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.395,09	-0,21%	-17,28%	5.434,99	4.175,28
CAC40	4.501,14	-0,78%	-2,93%	4.975,71	3.892,46
ESTX 50 PR	3.026,36	-0,77%	-7,38%	3.524,04	2.672,73
XTRA DAX	10.663,87	-0,66%	-0,74%	11.430,87	8.699,29
S&P 500	2.174,05	-0,29%	6,37%	2.193,81	1.810,10
IBEX 35	8.638,50	-0,56%	-9,49%	10.476,60	7.579,80
NIKKEI 225	17.862,21	1,10%	-6,15%	20.012,40	14.864,01

