

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

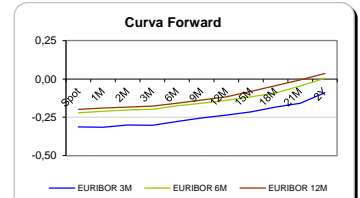
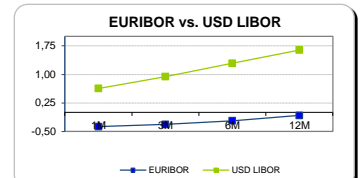
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

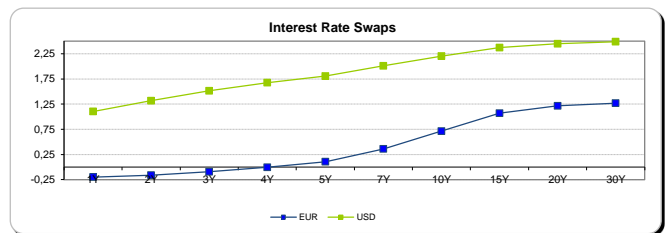
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,6345	1	10	0,2551	-0,8278
3M	-0,3130	0	0	3M	0,9417	1	6	0,3845	-0,7500
6M	-0,2180	0	-1	6M	1,2910	0	3	0,5510	-0,6780
12M	-0,0760	0	-1	12M	1,6434	0	7	0,7959	-0,5082

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1980	-1	-1	-0,1160	0,2315	0,8160
2Y	-0,1590	1	0	-0,0401	0,3619	0,9652
3Y	-0,0940	2	2	0,0505	0,5231	1,0952
4Y	-0,0030	4	5	0,1622	0,6629	1,2071
5Y	0,1070	5	8	0,2914	0,7993	1,2922
7Y	0,3600	7	14	0,5563	1,0245	1,4710
10Y	0,7140	10	18	0,8726	1,2360	1,5450
15Y	1,0700	12	21	1,1537	1,3867	1,5809
20Y	1,2140	12	22	1,2581	1,4178	1,5404
30Y	1,2700	13	24	1,2818	1,3871	1,4638

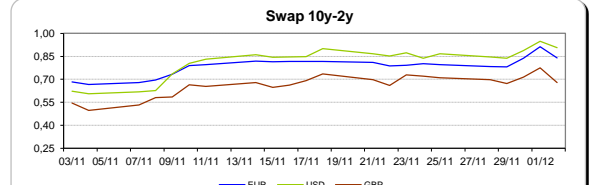
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1030	0	10	1,5235	2,1989	2,5468
2Y	1,3180	1	22	1,7035	2,2904	2,5959
3Y	1,5140	1	32	1,8764	2,3741	2,5935
4Y	1,6750	1	40	1,9805	2,4394	2,6638
5Y	1,8060	2	44	2,1038	2,4920	2,6770
7Y	2,0100	3	49	2,2586	2,5663	2,6875
10Y	2,2040	4	49	2,4007	2,6025	2,7110
15Y	2,3720	5	47	2,5150	2,6455	2,7110
20Y	2,4470	5	44	2,5380	2,6510	2,6940
30Y	2,4890	6	42	2,5490	2,6240	2,6580

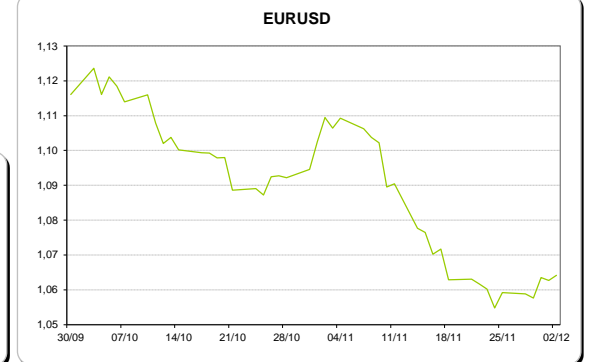
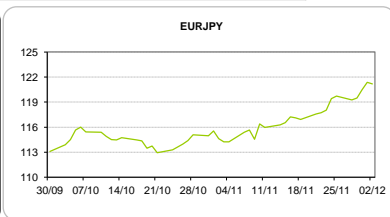


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,17	0,23	6,48	OT 2Y	0,348	-0,02	2,00
JETFUEL	487,00	35,00	44,50	OT 5Y	2,242	-0,07	39,80
DIESEL	484,25	26,50	39,50	OT 10Y	3,697	-0,07	45,50
COBRE	5.795,00	-34,00	871,00	BUND 10Y	-0,078	-5,84	11,30
ZINCO	2.715,75	24,75	253,25	SCHATZ 2Y	-0,130	2,28	-12,80
OURO	1.176,90	5,13	-120,03	T-NOTE 10Y	3,123	-5,79	49,30
TRIGO	400,75	5,25	-33,75	T-NOTE 2Y	1,699	-4,55	27,90
LICENÇA C02	4,30	-0,16	-1,94	GILT 10Y	1,435	-11,01	21,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0642	0,14%	-4,08%	1,0692	1,0741	1,0847
EUR/GBP	0,84303	-0,24%	6,83%	0,8450	0,8470	0,8514
EUR/JPY	121,2	0,16%	-5,43%	121,20	121,20	121,20
EUR/CHF	1,0783	-0,08%	0,16%	1,0768	1,0753	1,0722
EUR/BRL	3,691	0,00%	-3,17%	3,8053	3,9125	4,1191
EUR/PLN	4,4874	0,04%	-3,62%	4,5142	4,5391	4,5863

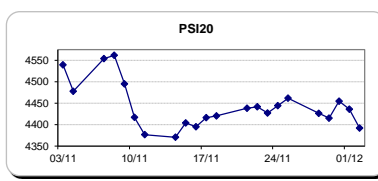


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0642	0,8430	121,20	1,0783	9,8161	7,4391	1,4189	1,43218	3,6910	8,9826
USD	0,9381	-	0,7903	113,79	1,0114	9,1982	6,9786	1,3300	1,3426	3,4598	8,4210

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,570	-2,96	-25,16
BANCO BPI	1,126	-0,18	3,21
BCP	1,1578	-2,13	-68,43
MONTEPIO	0,430	-0,23	-34,35
CORT. AMORIM	7,640	-1,50	28,45
CTT	5,721	-1,28	-35,39
EDP	2,697	-0,07	-18,79
EDP R	5,910	-0,34	-18,48
GALP	13,060	-0,27	21,83
J MARTINS	14,355	-1,07	19,67
MOTA ENGIL	1,515	-3,01	-21,30
NOS	5,185	-2,50	-28,44
PHAROL	0,168	0,60	-22,25
NAVIGATOR	2,944	-1,31	-15,66
REN	2,523	-0,63	-9,31
SEMAPA	12,010	-2,20	-5,40
SONAE CAP.	0,707	0,14	38,63
SONAE SGPS	0,770	-1,28	-26,53

Maiores ganhos/perdas	
Título	Variação %
PHAROL	0,60
SONAE CAP.	0,14
BCP	-2,13
SEMAPA	-2,20
NOS	-2,50
ALTRI	-2,96
MOTA ENGIL	-3,01



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.392,12	-0,99%	-17,34%	5.434,99	4.175,28
CAC40	4.528,82	-0,70%	-2,33%	4.975,71	3.892,46
ESTX 50 PR	3.015,13	-0,52%	-7,72%	3.514,39	2.672,73
XTRA DAX	10.513,35	-0,20%	-2,14%	11.329,79	8.699,29
S&P 500	2.193,00	0,17%	7,38%	2.214,10	1.810,10
IBEX 35	8.607,10	-0,72%	-9,82%	10.476,60	7.579,80
NIKKEI 225	18.426,08	-0,47%	-3,19%	20.002,12	14.864,01

