

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

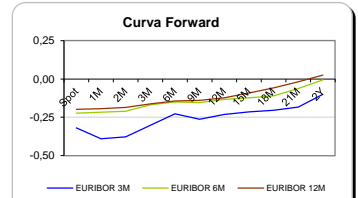
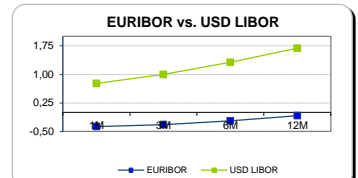
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

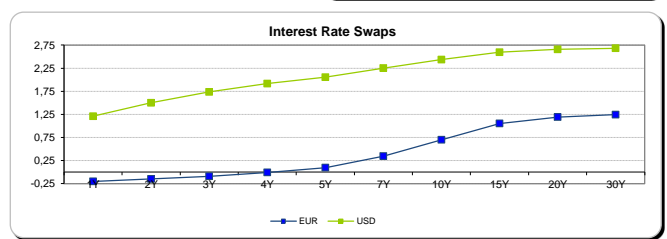
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3660	0	1	1M	0,7611	1	17	0,2583	-0,8030
3M	-0,3190	0	-1	3M	0,9971	0	7	0,3621	-0,7312
6M	-0,2210	0	0	6M	1,3166	0	4	0,5334	-0,6646
12M	-0,0820	0	0	12M	1,6896	0	6	0,7894	-0,4990

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1997	0	0	-0,1221	0,2344	0,7965
2Y	-0,1490	0	0	-0,0483	0,3699	0,9495
3Y	-0,0880	-1	0	0,0471	0,5123	1,0837
4Y	-0,0070	-1	1	0,1617	0,6572	1,1983
5Y	0,0990	-2	1	0,2882	0,7944	1,2805
7Y	0,3480	-2	3	0,5519	1,0212	1,4343
10Y	0,7000	-2	5	0,8747	1,2405	1,5524
15Y	1,0540	-2	6	1,1600	1,3963	1,5934
20Y	1,1940	-3	6	1,2683	1,4311	1,5561
30Y	1,2460	-3	6	1,2943	1,4019	1,4803

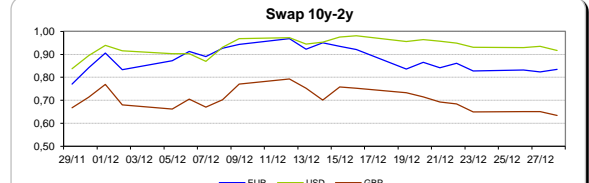
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2100	1	10	1,8309	2,4700	2,7170
2Y	1,5010	1	17	2,0318	2,5410	2,7450
3Y	1,7370	0	21	2,1665	2,5980	2,7630
4Y	1,9180	0	22	2,2740	2,6400	2,7920
5Y	2,0550	-1	22	2,3590	2,6760	2,8360
7Y	2,2530	-1	22	2,4770	2,7300	2,8460
10Y	2,4350	-2	22	2,5920	2,7850	2,8640
15Y	2,5940	-2	21	2,6880	2,8175	2,8575
20Y	2,6580	-2	21	2,7150	2,8070	2,8315
30Y	2,6810	-2	19	2,7080	2,7755	2,7970

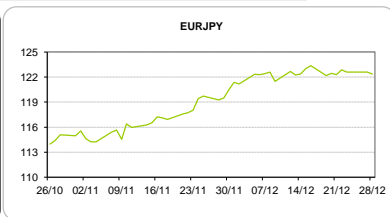
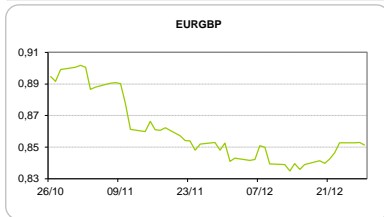


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,39	0,30	7,18	OT 2Y	0,199	-0,05	-15,00
JETFUEL	484,25	-5,00	39,75	OT 5Y	1,931	-0,03	-19,70
DIESEL	490,00	-3,00	37,75	OT 10Y	3,770	-0,04	16,90
COBRE	5.469,50	-49,00	-410,00	BUND 10Y	-0,306	0,15	-2,50
ZINCO	#N/A	N/A	-52,25	SCHATZ 2Y	-0,156	1,37	-6,70
OURO	1.138,95	0,10	-55,04	T-NOTE 10Y	3,251	-1,14	17,30
TRIGO	401,75	-7,75	-14,75	T-NOTE 2Y	1,824	0,00	12,10
LICENÇA C02	6,33	-0,01	1,56	GILT 10Y	1,317	-4,34	-12,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0401	-0,42%	-1,77%	1,0456	1,0505	1,0616
EUR/GBP	0,85128	0,20%	0,21%	0,8536	0,8556	0,8601
EUR/JPY	122,39	0,18%	-2,57%	122,39	122,39	122,39
EUR/CHF	1,0714	0,33%	0,34%	1,0707	1,0694	1,0667
EUR/BRL	3,4121	0,33%	5,21%	3,5157	3,6110	3,7904
EUR/PLN	4,4067	-0,01%	0,44%	4,4369	4,4625	4,5096

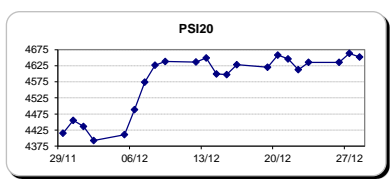


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0401	0,8513	122,39	1,0714	9,5663	7,4336	1,4084	1,44602	3,4121	9,0893
USD	0,9620	-	0,8175	117,68	1,0302	9,2028	7,1512	1,3572	1,3941	3,2836	8,7363

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,854	-0,70	-19,20
BANCO BPI	1,127	0,00	3,30
BCP	1,0400	-2,37	-71,64
MONTEPIO	0,420	0,00	-35,88
CORT. AMORIM	8,422	-0,33	43,02
CTT	6,458	-0,19	-27,06
EDP	2,918	-0,03	-12,13
EDP R	5,893	-0,64	-18,72
GALP	14,190	0,21	32,37
J MARTINS	14,500	-0,38	20,88
MOTA ENGIL	1,605	-0,25	-16,62
NOS	5,618	0,05	-22,47
PHAROL	0,212	0,00	-1,88
NAVIGATOR	3,265	-0,09	-6,47
REN	2,685	-0,04	-3,49
SEMAPA	13,225	-0,90	4,17
SONAE CAP.	0,753	1,89	47,65
SONAE SGPS	0,868	-0,46	-17,18

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	1,89
GALP	0,21
NOS	0,05
SONAE SGPS	-0,46
EDP R	-0,64
ALTRI	-0,70
SEMAPA	-0,90
BCP	-2,37



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.652,01	-0,25%	-12,44%	5.349,85	4.175,28
CAC40	4.848,01	-0,01%	4,55%	4.856,96	3.892,46
ESTX 50 PR	3.278,72	0,01%	0,34%	3.314,28	2.672,73
XTRA DAX	11.474,99	0,02%	6,81%	11.481,46	8.699,29
S&P 500	2.262,35	-0,28%	10,69%	2.277,53	1.810,10
IBEX 35	9.344,90	-0,34%	-2,09%	9.724,90	7.579,80
NIKKEI 225	19.401,72	-0,01%	1,93%	19.592,90	14.864,01

