

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

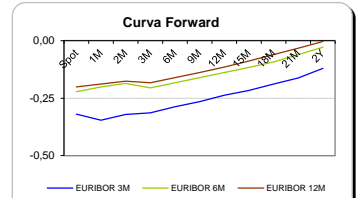
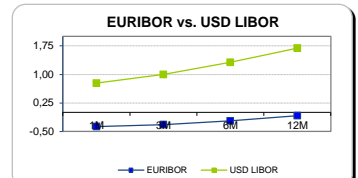
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

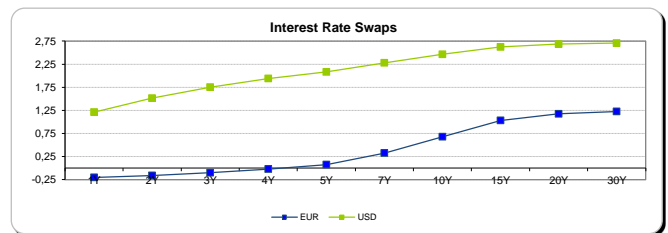
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	0,7700	1	16	0,2583	-0,8098
3M	-0,3190	0	-1	3M	0,9982	0	6	0,3671	-0,7332
6M	-0,2210	0	0	6M	1,3177	0	3	0,5334	-0,6646
12M	-0,0810	0	0	12M	1,6901	0	5	0,7856	-0,4990

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2017	0	0	-0,1155	0,2164	0,7510
2Y	-0,1580	-1	0	-0,0594	0,3426	0,8986
3Y	-0,0990	-1	0	0,0327	0,4783	1,0301
4Y	-0,0220	-2	0	0,1413	0,6194	1,1440
5Y	0,0780	-2	0	0,2622	0,7511	1,2290
7Y	0,3260	-2	2	0,5167	0,9752	1,3818
10Y	0,6810	-2	5	0,8336	1,1939	1,5030
15Y	1,0340	-2	6	1,1194	1,3513	1,5452
20Y	1,1750	-2	7	1,2276	1,3875	1,5113
30Y	1,2260	-2	7	1,2534	1,3577	1,4338

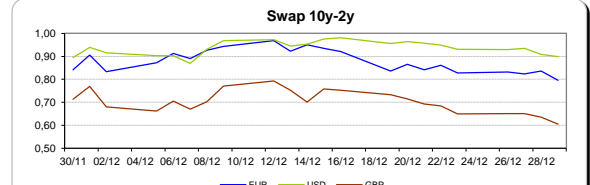
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2120	0	10	1,7573	2,3700	2,6490
2Y	1,5130	1	18	1,9570	2,4450	2,7145
3Y	1,7540	2	23	2,0790	2,5110	2,7175
4Y	1,9400	2	25	2,1860	2,5640	2,7435
5Y	2,0820	3	26	2,2750	2,6060	2,7870
7Y	2,2800	3	27	2,4281	2,6970	2,8015
10Y	2,4640	3	28	2,5528	2,7576	2,8225
15Y	2,6220	3	28	2,6551	2,7590	2,8175
20Y	2,6850	3	28	2,6900	2,7906	2,7930
30Y	2,7080	3	27	2,6665	2,7430	2,7745

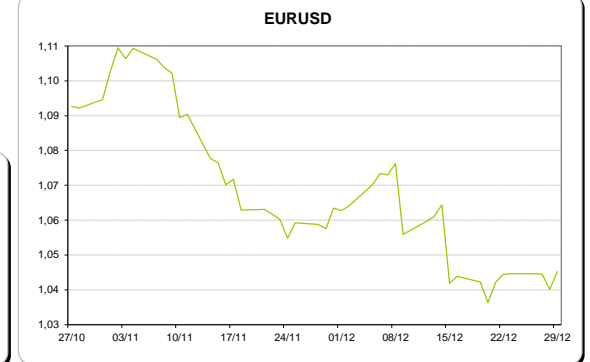
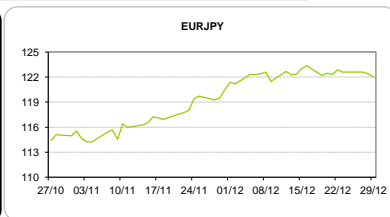


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,11	-0,11	8,79	OT 2Y	0,075	-0,12	-27,60
JETFUEL	484,25	-5,00	39,75	OT 5Y	1,889	-0,04	-26,80
DIESEL	490,00	-3,00	37,75	OT 10Y	3,754	-0,02	13,80
COBRE	5.515,50	76,00	-336,00	BUND 10Y	-0,338	-3,78	-10,00
ZINCO	2.572,25	3,00	-324,25	SCHATZ 2Y	-0,137	1,83	-6,10
OURO	1.157,12	15,38	-31,13	T-NOTE 10Y	3,189	-2,75	12,50
TRIGO	406,50	5,00	-2,25	T-NOTE 2Y	1,767	-2,66	7,90
LICENÇA C02	6,37	0,03	1,78	GILT 10Y	1,247	-7,23	-20,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0453	0,50%	-1,16%	1,0502	1,0551	1,0664
EUR/GBP	0,853	-0,20%	-0,57%	0,8550	0,8571	0,8616
EUR/JPY	122,04	0,29%	-2,10%	122,04	122,04	122,04
EUR/CHF	1,0728	-0,19%	0,41%	1,0717	1,0704	1,0676
EUR/BRL	3,4122	0,06%	5,99%	3,5131	3,6067	3,7856
EUR/PLN	4,4108	-0,17%	0,56%	4,4380	4,4635	4,5113

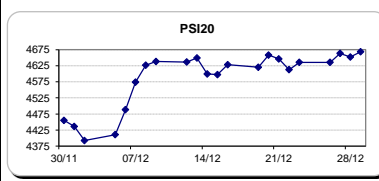


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0453	0,8530	122,04	1,0728	9,5744	7,4331	1,4148	1,45322	3,4122	9,0836
USD	0,9537	-	0,818	116,44	1,0239	9,1156	7,0895	1,3490	1,3862	3,2460	8,6583

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,881	0,70	-18,64
BANCO BPI	1,128	0,09	3,39
BCP	1,0500	0,96	-71,37
MONTEPIO	0,421	0,24	-35,73
CORT. AMORIM	8,489	0,80	44,16
CTT	6,440	-0,28	-27,26
EDP	2,925	0,24	-11,92
EDP R	5,944	0,87	-18,01
GALP	14,205	0,11	32,51
J MARTINS	14,540	0,28	21,22
MOTA ENGIL	1,607	0,12	-16,52
NOS	5,653	0,62	-21,98
PHAROL	0,210	-0,94	-2,81
NAVIGATOR	3,280	0,46	-6,04
REN	2,688	0,11	-3,38
SEMAPA	13,395	1,29	5,51
SONAE CAP.	0,764	1,46	49,80
SONAE SGPS	0,870	0,23	-16,98

Maiores ganhos/perdas	
Título	Varição %
SONAE CAP.	1,46
SEMAPA	1,29
BCP	0,96
EDP R	0,87
CORT. AMORIM	0,80
CTT	-0,28
PHAROL	-0,94



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.668,35	0,35%	-12,14%	5.349,85	4.175,28
CAC40	4.838,47	-0,20%	4,34%	4.856,96	3.892,46
ESTX 50 PR	3.271,76	-0,21%	0,13%	3.314,28	2.672,73
XTRA DAX	11.451,05	-0,21%	6,59%	11.481,46	8.699,29
S&P 500	2.247,01	-0,11%	9,96%	2.277,53	1.810,10
IBEX 35	9.327,10	-0,19%	-2,27%	9.696,40	7.579,80
NIKKEI 225	19.145,14	-1,32%	0,59%	19.592,90	14.864,01

