

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

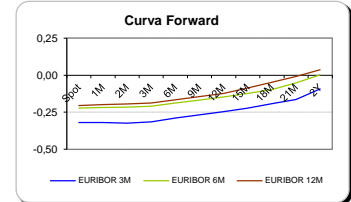
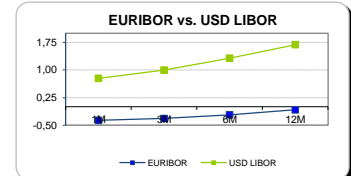
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

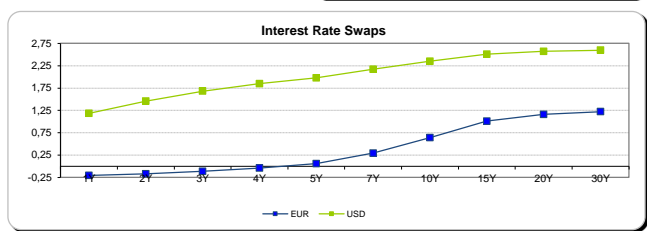
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	0,7717	0	15	0,2558	-0,7990
3M	-0,3190	0	-1	3M	0,9979	0	6	0,3666	-0,7292
6M	-0,2210	0	0	6M	1,3177	0	3	0,5330	-0,6626
12M	-0,0840	0	-1	12M	1,6857	0	5	0,7765	-0,4990

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2040	1	-1	-0,1224	0,2470	0,8140
2Y	-0,1700	-1	-2	-0,0434	0,3880	0,9747
3Y	-0,1140	-2	-3	0,0528	0,5327	1,1128
4Y	-0,0400	-2	-5	0,1713	0,6801	1,2357
5Y	0,0570	-2	-6	0,3005	0,8191	1,3240
7Y	0,2940	-2	-8	0,5691	1,0586	1,4854
10Y	0,6400	-1	-9	0,9047	1,2858	1,6090
15Y	1,0110	0	-7	1,2023	1,4486	1,6528
20Y	1,1600	0	-7	1,3155	1,4859	1,6166
30Y	1,2220	1	-6	1,3473	1,4600	1,5419

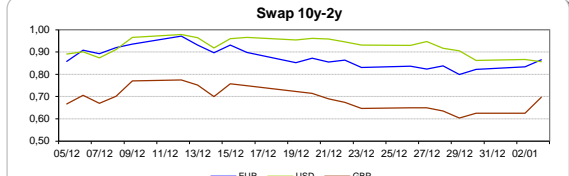
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1860	-1	8	1,7597	2,3330	2,5910
2Y	1,4600	-2	14	1,9175	2,4060	2,6220
3Y	1,6820	-2	17	2,0620	2,4660	2,6475
4Y	1,8480	-3	17	2,1630	2,5120	2,6710
5Y	1,9770	-3	17	2,2450	2,5490	2,7160
7Y	2,1690	-3	16	2,3630	2,6060	2,7300
10Y	2,3480	-3	14	2,4780	2,6660	2,7510
15Y	2,5090	-3	14	2,5770	2,7070	2,7480
20Y	2,5720	-3	13	2,6050	2,6940	2,7240
30Y	2,5970	-3	11	2,6030	2,6952	2,6860

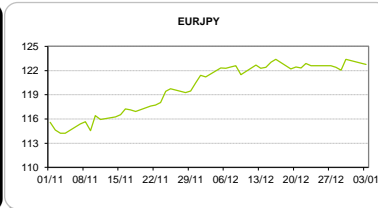
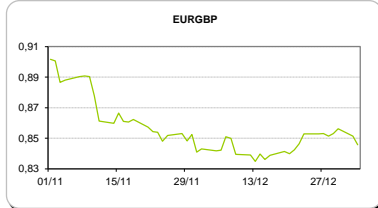


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,97	-0,85	0,83	OT 2Y	0,097	0,03	-25,10
JETFUEL	502,25	-1,50	50,25	OT 5Y	1,949	0,17	-29,30
DIESEL	511,50	-1,00	53,75	OT 10Y	3,906	0,20	20,90
COBRE	5.516,00	48,50	-224,50	BUND 10Y	-0,252	7,88	-6,00
ZINCO	2.563,50	52,25	-96,75	SCHATZ 2Y	-0,135	-0,23	-4,60
OURO	1.161,20	9,05	-16,05	T-NOTE 10Y	3,181	3,06	5,00
TRIGO	412,50	4,50	8,25	T-NOTE 2Y	1,779	4,17	8,70
LICENÇA C02	5,44	-0,70	1,11	GILT 10Y	1,336	9,11	-10,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0385	-0,76%	-2,96%	1,0433	1,0482	1,0594
EUR/GBP	0,84565	0,68%	-0,47%	0,8477	0,8497	0,8542
EUR/JPY	122,75	0,14%	-0,35%	122,75	122,75	122,75
EUR/CHF	1,0692	0,12%	1,31%	1,0682	1,0669	1,0642
EUR/BRL	3,3886	0,98%	8,74%	3,4913	3,5838	3,7625
EUR/PLN	4,3944	0,43%	2,37%	4,4210	4,4467	4,4947



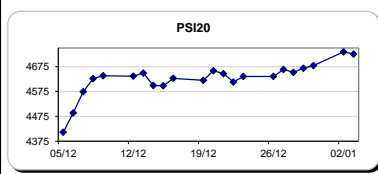
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0385	0,8457	122,75	1,0692	9,5398	7,4340	1,3994	1,44041	3,3886	9,0121
USD	0,9631	-	0,8173	118,03	1,0293	9,1775	7,1599	1,3419	1,3854	3,2509	8,6643

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,967	0,00	2,67
BANCO BPI	1,130	0,00	-0,09
BCP	1,0730	-1,45	0,19
MONTEPIO	0,419	-0,24	-0,48
CORT. AMORIM	8,650	-0,46	1,76
CTT	6,576	0,38	2,03
EDP	2,904	-0,45	0,35
EDP R	6,023	-0,36	-0,22
GALP	14,275	-0,31	0,60
J MARTINS	14,875	-0,23	0,92
MOTA ENGIL	1,655	2,67	2,80
NOS	5,754	0,40	2,06
PHAROL	0,215	1,42	3,86
NAVIGATOR	3,334	-0,30	2,11
REN	2,704	-0,92	0,22
SEMAPA	13,600	0,78	1,49
SONAE CAP.	0,763	0,39	2,01
SONAE SGPS	0,889	-0,22	1,72

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	2,67
PHAROL	1,42
SEMAPA	0,78
NOS	0,40
SONAE CAP.	0,39
EDP R	-0,36
EDP	-0,45
CORT. AMORIM	-0,46
REN	-0,92
BCP	-1,45



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.725,41	-0,18%	0,99%	5.324,88	4.175,28
CAC40	4.899,33	0,35%	0,76%	4.929,60	3.892,46
ESTX 50 PR	3.315,02	0,19%	0,74%	3.334,44	2.672,73
XTRA DAX	11.584,24	-0,12%	0,90%	11.637,37	8.699,29
S&P 500	2.246,19	0,33%	0,33%	2.277,53	1.810,10
IBEX 35	9.494,70	0,81%	1,52%	9.615,60	7.579,80
NIKKEI 225	19.114,37	-0,16%	0,00%	19.592,90	14.864,01

