

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

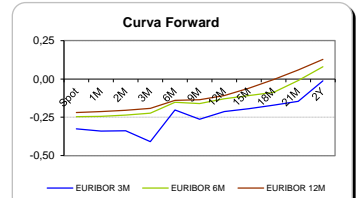
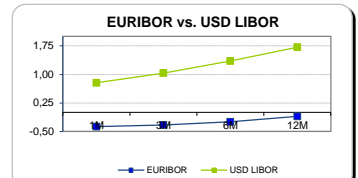
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

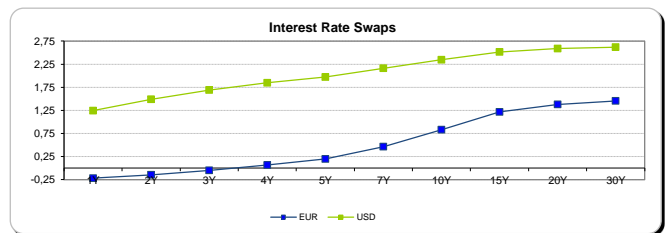
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	-1	1M	0,7800	0	1	0,2622	-0,7886
3M	-0,3280	0	-1	3M	1,0346	0	4	0,3559	-0,7286
6M	-0,2440	0	-2	6M	1,3504	0	3	0,5336	-0,6642
12M	-0,1020	0	-2	12M	1,7151	0	3	0,7698	-0,5086

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2190	0	-1	-0,1090	0,3795	0,9665
2Y	-0,1450	0	1	0,0095	0,5275	1,1120
3Y	-0,0490	-1	5	0,1364	0,6750	1,2460
4Y	0,0670	-1	9	0,2706	0,8176	1,3620
5Y	0,1970	-2	12	0,4099	0,9550	1,4555
7Y	0,4650	-1	15	0,6828	1,1865	1,6130
10Y	0,8310	-2	18	1,0201	1,4220	1,7440
15Y	1,2160	-1	20	1,3311	1,5971	1,8030
20Y	1,3780	-1	22	1,4581	1,6448	1,7800
30Y	1,4560	-1	24	1,5004	1,6225	1,7067

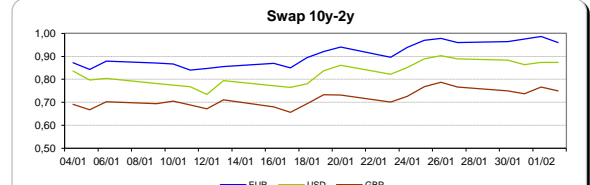
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2430	0	6	1,7555	2,3350	2,6310
2Y	1,4910	-1	3	1,8955	2,4170	2,7041
3Y	1,6910	-1	1	2,0530	2,4865	2,6855
4Y	1,8470	-2	0	2,1610	2,5435	2,7455
5Y	1,9710	-2	-1	2,2510	2,6195	2,7975
7Y	2,1610	-3	-1	2,4127	2,6951	2,8215
10Y	2,3460	-3	0	2,5523	2,7425	2,8495
15Y	2,5150	-3	1	2,6694	2,7940	2,8240
20Y	2,5870	-3	2	2,7153	2,7935	2,8055
30Y	2,6190	-3	2	2,6965	2,7345	2,8260

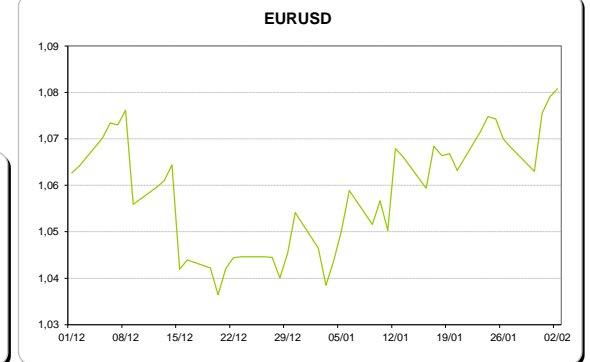
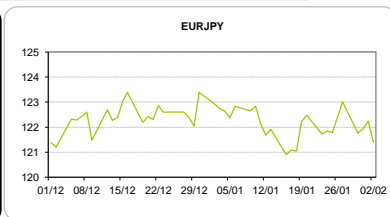
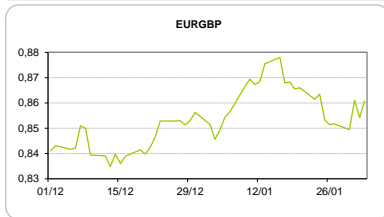


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,87	0,07	-0,62	OT 2Y	0,085	0,00	-1,20
JETFUEL	498,75	4,50	-3,50	OT 5Y	2,037	-0,10	8,80
DIESEL	504,50	1,25	-7,00	OT 10Y	4,122	-0,09	21,60
COBRE	5.948,00	-46,00	409,50	BUND 10Y	-0,174	-5,41	6,30
ZINCO	2.874,50	21,75	306,25	SCHATZ 2Y	-0,130	-2,06	0,70
OURO	1.217,42	7,64	65,15	T-NOTE 10Y	3,133	-1,29	-3,40
TRIGO	435,75	2,00	27,75	T-NOTE 2Y	1,707	-0,38	-7,20
LICENÇA C02	5,22	-0,06	-1,35	GILT 10Y	1,393	-8,38	4,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0808	0,17%	3,28%	1,0853	1,0903	1,1022
EUR/GBP	0,86068	-0,76%	-1,08%	0,8624	0,8644	0,8688
EUR/JPY	121,4	0,70%	1,25%	121,40	121,40	121,40
EUR/CHF	1,0686	0,07%	0,18%	1,0676	1,0661	1,0633
EUR/BRL	3,3724	-0,03%	1,44%	3,4646	3,5554	3,7208
EUR/PLN	4,3171	-0,29%	2,22%	4,3410	4,3652	4,4141

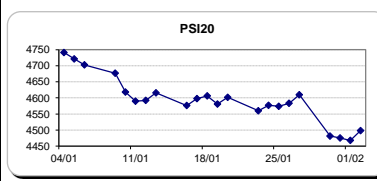


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0808	0,8607	121,40	1,0686	9,4174	7,4382	1,4061	1,4076	3,3724	8,8759
USD	0,9255	-	0,7979	112,43	0,9894	8,7142	6,8842	1,3013	1,3026	3,1259	8,2154

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,145	1,20	7,27
BANCO BPI	1,132	-0,09	0,09
BCP	0,1616	-1,16	-12,39
MONTEPIO	0,411	0,00	-2,38
CORT. AMORIM	8,983	1,96	5,68
CTT	5,068	1,36	-21,37
EDP	2,703	1,24	-6,60
EDP R	5,947	0,30	-1,47
GALP	13,600	0,74	-4,16
J MARTINS	15,735	0,29	6,75
MOTA ENGIL	1,567	-3,15	-2,67
NOS	5,242	0,67	-7,02
PHAROL	0,289	3,58	39,61
NAVIGATOR	3,477	1,34	6,49
REN	2,561	0,63	-5,08
SEMAPA	12,985	0,08	-3,10
SONAE CAP.	0,690	-0,29	-7,75
SONAE SGPS	0,799	1,52	-8,58

Maiores ganhos/perdas	
Título	Variação %
PHAROL	3,58
CORT. AMORIM	1,96
SONAE SGPS	1,52
CTT	1,36
NAVIGATOR	1,34
BANCO BPI	-0,09
SONAE CAP.	-0,29
BCP	-1,16
MOTA ENGIL	-3,15



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.498,21	0,68%	-3,87%	5.222,69	4.175,28
CAC40	4.794,29	-0,01%	-1,40%	4.929,60	3.892,46
ESTX 50 PR	3.253,61	-0,16%	-1,12%	3.342,47	2.672,73
XTRA DAX	11.627,95	-0,27%	1,28%	11.893,08	8.699,29
S&P 500	2.276,95	-0,12%	1,70%	2.300,99	1.810,10
IBEX 35	9.406,40	0,81%	0,58%	9.623,50	7.579,80
NIKKEI 225	18.914,58	-1,22%	-1,05%	19.615,40	14.864,01

