

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

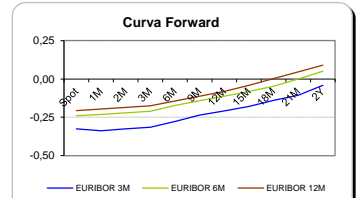
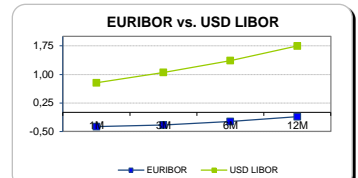
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

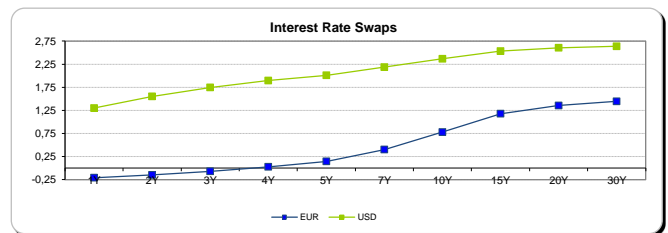
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,7794	0	0	0,2616	-0,7888
3M	-0,3300	0	0	3M	1,0534	0	1	0,3559	-0,7262
6M	-0,2390	0	0	6M	1,3624	1	0	0,5161	-0,6658
12M	-0,1110	0	-1	12M	1,7454	1	1	0,7434	-0,5114

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2070	0	2	-0,0802	0,3012	0,8770
2Y	-0,1470	0	2	0,0041	0,4401	1,0183
3Y	-0,0690	0	1	0,1033	0,5800	1,1575
4Y	0,0290	1	1	0,2222	0,7314	1,2825
5Y	0,1460	1	1	0,3496	0,8645	1,3790
7Y	0,4040	2	1	0,6167	1,1079	1,5514
10Y	0,7790	3	1	0,9642	1,3543	1,6915
15Y	1,1780	3	2	1,2801	1,5411	1,7612
20Y	1,3540	4	3	1,4140	1,5996	1,7468
30Y	1,4450	4	3	1,4723	1,5812	1,6768

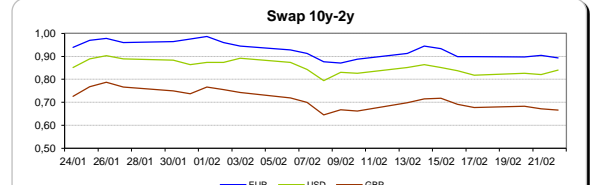
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2980	-1	8	1,8380	2,3840	2,6580
2Y	1,5510	-2	9	1,9862	2,4570	2,7055
3Y	1,7460	-2	10	2,1190	2,5230	2,7150
4Y	1,8960	-3	11	2,2190	2,5790	2,7765
5Y	2,0090	-3	12	2,3252	2,6250	2,8373
7Y	2,1870	-3	13	2,4576	2,7280	2,8858
10Y	2,3670	-3	15	2,5955	2,7770	2,9163
15Y	2,5330	-2	16	2,7097	2,8300	2,8750
20Y	2,6060	-1	17	2,7554	2,8320	2,8520
30Y	2,6360	-1	17	2,7350	2,7845	2,8295

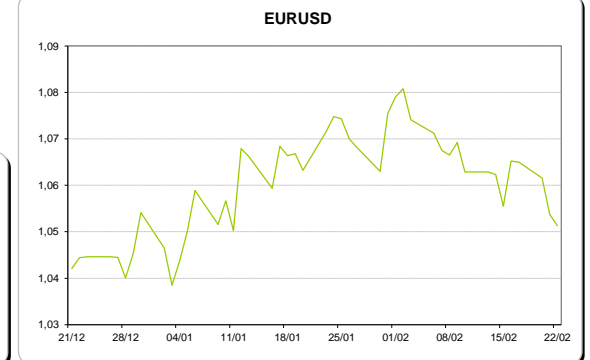
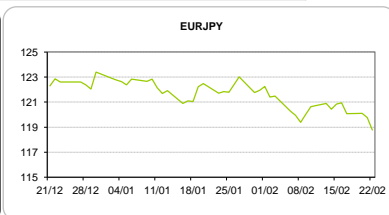
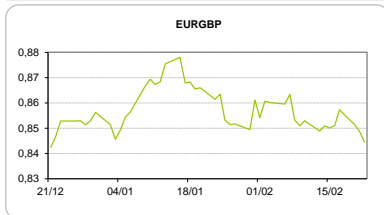


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,78	-0,88	-0,20	OT 2Y	0,052	-0,02	-2,70
JETFUEL	502,00	6,50	11,00	OT 5Y	1,887	-0,01	4,80
DIESEL	504,25	4,75	11,75	OT 10Y	3,965	-0,07	17,20
COBRE	6.056,00	-10,00	312,00	BUND 10Y	-0,359	-3,27	-12,60
ZINCO	2.875,25	-12,25	110,50	SCHATZ 2Y	-0,270	-2,05	-18,10
OURO	1.232,75	-2,95	22,18	T-NOTE 10Y	3,117	0,96	2,10
TRIGO	453,00	3,25	9,75	T-NOTE 2Y	1,688	-0,38	0,80
LICENÇA C02	5,05	0,00	-0,38	GILT 10Y	1,175	-4,65	-21,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0513	-0,23%	-1,89%	1,0557	1,0609	1,0732
EUR/GBP	0,8445	0,49%	2,01%	0,8462	0,8481	0,8525
EUR/JPY	118,79	0,83%	2,47%	118,79	118,79	118,79
EUR/CHF	1,0675	-0,32%	0,49%	1,0662	1,0647	1,0617
EUR/BRL	3,2529	0,38%	4,56%	3,3419	3,4293	3,5868
EUR/PLN	4,3022	-0,16%	1,59%	4,3257	4,3494	4,3989

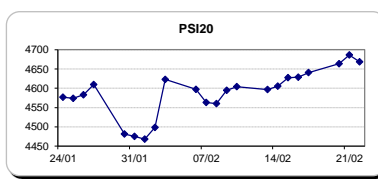


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0513	0,8445	118,79	1,0675	9,4829	7,4328	1,3929	1,37416	3,2529	8,8375
USD	0,9485	-	0,8029	113,4	1,0119	8,9907	7,0504	1,3192	1,3019	3,0793	8,3666

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,314	-0,53	11,65
BANCO BPI	1,020	0,00	-9,81
BCP	0,1530	-2,86	-17,05
MONTEPIO	0,411	0,00	-2,38
CORT. AMORIM	9,820	1,03	15,53
CTT	5,052	0,12	-21,61
EDP	2,892	0,00	-0,07
EDP R	6,306	-0,11	4,47
GALP	13,585	0,26	-4,26
J MARTINS	16,200	-1,22	9,91
MOTA ENGIL	1,631	-1,09	1,30
NOS	5,511	-1,01	-2,25
PHAROL	0,347	7,10	67,63
NAVIGATOR	3,530	0,43	8,12
REN	2,628	0,65	-2,59
SEMAPA	13,365	-0,26	-0,26
SONAE CAP.	0,704	-0,85	-5,88
SONAE SGPS	0,840	0,12	-3,89
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	7,10
CORT. AMORIM	1,03
REN	0,65
NAVIGATOR	0,43
GALP	0,26
SONAE CAP.	-0,85
NOS	-1,01
MOTA ENGIL	-1,09
J MARTINS	-1,22
BCP	-2,86



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.668,69	-0,38%	-0,22%	5.222,69	4.175,28
CAC40	4.895,88	0,15%	0,69%	4.932,35	3.955,98
ESTX 50 PR	3.339,27	0,00%	1,48%	3.355,40	2.678,27
XTRA DAX	11.998,59	0,26%	4,51%	12.031,11	9.125,19
S&P 500	2.360,69	-0,20%	5,44%	2.366,71	1.891,00
IBEX 35	9.477,20	-0,88%	1,34%	9.623,50	7.579,80
NIKKEI 225	19.379,87	-0,01%	1,39%	19.615,40	14.864,01

