

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

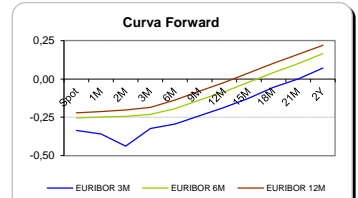
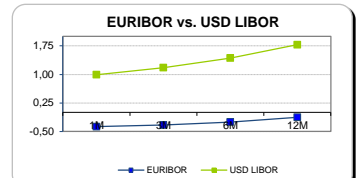
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

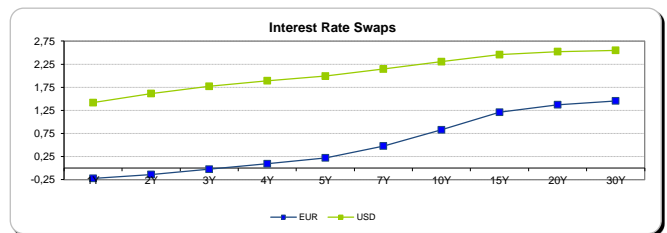
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,9944	0	1	0,2564	-0,7858
3M	-0,3290	0	0	3M	1,1804	0	3	0,3212	-0,7320
6M	-0,2490	0	-1	6M	1,4327	0	1	0,4693	-0,6630
12M	-0,1240	0	-1	12M	1,7790	0	-2	0,6838	-0,4904

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2214	0	0	-0,0236	0,4775	1,0249
2Y	-0,1370	2	2	0,0990	0,6127	1,1490
3Y	-0,0250	2	4	0,2242	0,7491	1,2710
4Y	0,0940	1	5	0,3541	0,8770	1,3870
5Y	0,2230	1	7	0,4862	1,0030	1,4860
7Y	0,4770	1	8	0,7417	1,2290	1,6442
10Y	0,8270	1	8	1,0675	1,4574	1,7700
15Y	1,2090	1	9	1,3749	1,6356	1,8360
20Y	1,3730	0	9	1,5006	1,6856	1,8190
30Y	1,4570	1	9	1,5503	1,6724	1,7567

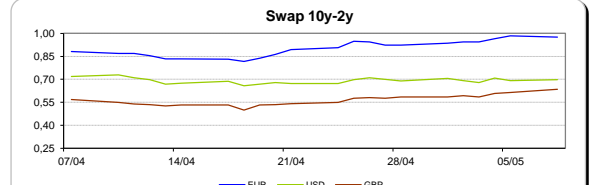
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4160	1	3	1,8074	2,2660	2,5060
2Y	1,6150	1	3	1,9130	2,3330	2,5465
3Y	1,7720	1	2	2,0480	2,3900	2,5740
4Y	1,8930	1	1	2,1330	2,4380	2,6165
5Y	1,9910	0	0	2,2050	2,4800	2,6771
7Y	2,1440	0	-2	2,3180	2,5530	2,6950
10Y	2,3060	0	-3	2,4440	2,6270	2,7275
15Y	2,4570	-1	-4	2,5550	2,6495	2,7185
20Y	2,5240	-1	-5	2,5950	2,6830	2,6970
30Y	2,5510	-1	-5	2,5960	2,6245	2,6750

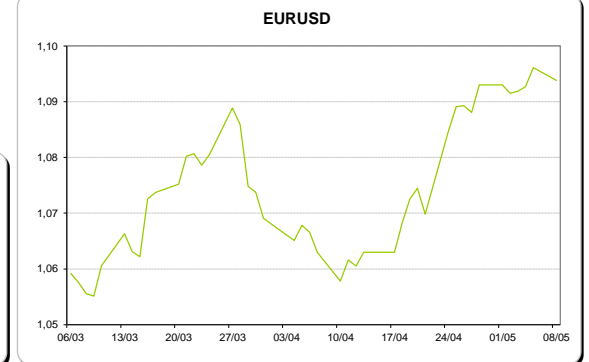
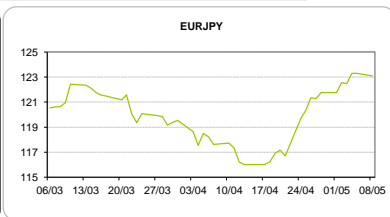
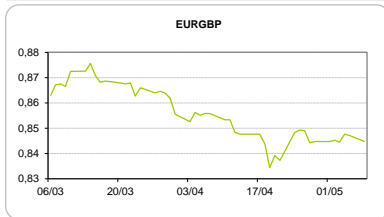


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,63	-0,47	-6,90	OT 2Y	0,370	-0,07	-11,70
JETFUEL	448,50	1,00	-40,75	OT 5Y	1,873	0,02	-34,40
DIESEL	443,00	3,25	-46,75	OT 10Y	3,404	0,01	-50,00
COBRE	5.585,00	42,00	-310,00	BUND 10Y	-0,035	-0,07	14,30
ZINCO	2.574,50	17,25	-191,75	SCHATZ 2Y	-0,044	2,06	11,20
OURO	1.227,67	6,07	-26,78	T-NOTE 10Y	3,072	1,75	0,80
TRIGO	434,75	-7,50	-1,50	T-NOTE 2Y	1,821	1,90	4,60
LICENÇA C02	4,41	-0,17	-0,48	GILT 10Y	1,083	2,48	3,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0938	-0,21%	3,40%	1,0989	1,1044	1,1161
EUR/GBP	0,84465	0,29%	1,03%	0,8463	0,8482	0,8521
EUR/JPY	123,1	0,15%	-4,37%	123,10	123,10	123,10
EUR/CHF	1,0907	-0,43%	-2,01%	1,0895	1,0883	1,0856
EUR/BRL	3,4963	-0,04%	-5,06%	3,5868	3,6663	3,8233
EUR/PLN	4,2264	-0,36%	0,19%	4,2487	4,2712	4,3170

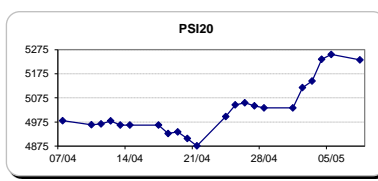


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0938	0,8447	123,10	1,0907	9,6604	7,4414	1,4989	1,47995	3,4963	9,4522
USD	0,9146	-	0,7727	112,77	0,9973	8,8358	6,8055	1,3708	1,3539	3,1920	8,6376

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,400	1,64	13,87
BANCO BPI	1,065	0,00	-5,84
BCP	0,2246	-2,35	21,76
MONTEPIO	0,415	0,97	-1,43
CORT. AMORIM	11,225	-3,27	32,06
CTT	5,809	2,81	-9,87
EDP	3,231	-0,74	11,64
EDP R	6,990	-0,46	15,81
GALP	13,955	0,18	-1,66
J MARTINS	16,970	-0,67	15,13
MOTA ENGIL	2,658	1,06	65,09
NOS	5,525	-0,16	-2,00
PHAROL	0,275	-4,84	32,85
NAVIGATOR	3,990	1,01	22,21
REN	2,868	0,63	6,30
SEMAPA	14,675	0,55	9,51
SONAE CAP.	0,880	0,57	17,65
SONAE SGPS	0,963	-0,52	10,18

Maiores ganhos/perdas	
Título	Variação %
CTT	2,81
ALTRI	1,64
MOTA ENGIL	1,06
NAVIGATOR	1,01
MONTEPIO	0,97
J MARTINS	-0,67
EDP	-0,74
BCP	-2,35
CORT. AMORIM	-3,27
PHAROL	-4,84



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.232,50	-0,42%	11,82%	5.274,45	4.175,28
CAC40	5.382,95	-0,91%	10,71%	5.442,10	3.955,98
ESTX 50 PR	3.642,11	-0,46%	10,68%	3.666,80	2.678,27
XTRA DAX	12.694,55	-0,18%	10,57%	12.762,04	9.214,10
S&P 500	2.396,66	-0,10%	7,06%	2.401,36	1.991,68
IBEX 35	11.096,30	-0,35%	18,65%	11.184,40	7.579,80
NIKKEI 225	19.895,70	2,31%	4,09%	19.929,48	14.864,01

