

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

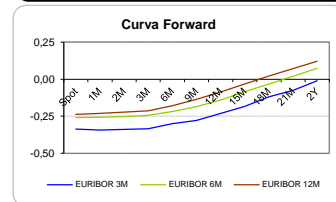
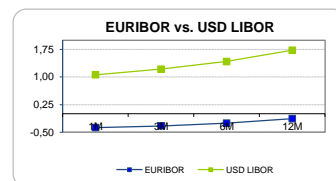
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

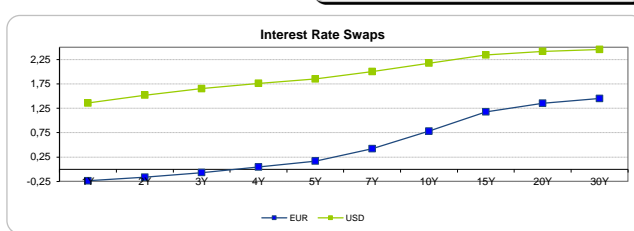
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,0603	1	7	0,2514	-0,7874
3M	-0,3290	0	0	3M	1,2100	1	4	0,2938	-0,7296
6M	-0,2540	0	-1	6M	1,4188	0	-1	0,4376	-0,6618
12M	-0,1310	0	-1	12M	1,7237	0	-5	0,6345	-0,4912

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2375	0	-1	-0,0888	0,3994	0,9398
2Y	-0,1630	0	-2	0,0175	0,5370	1,0792
3Y	-0,0680	0	-3	0,1452	0,6696	1,2131
4Y	0,0450	0	-3	0,2766	0,8050	1,3336
5Y	0,1680	0	-3	0,4070	0,9379	1,4350
7Y	0,4220	0	-2	0,6707	1,1725	1,6001
10Y	0,7810	0	-1	1,0091	1,4133	1,7491
15Y	1,1780	0	1	1,3350	1,6064	1,8261
20Y	1,3550	1	3	1,4743	1,6691	1,8160
30Y	1,4500	1	4	1,5346	1,6628	1,7539

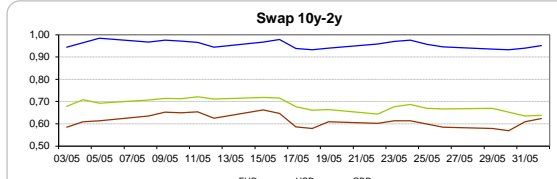
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3590	-1	-3	1,6757	2,0857	2,3490
2Y	1,5210	-1	-6	1,7760	2,1300	2,4065
3Y	1,6550	-1	-8	1,8918	2,1930	2,4110
4Y	1,7630	-2	-9	1,9700	2,2750	2,4900
5Y	1,8530	-2	-10	2,0240	2,3265	2,5247
7Y	2,0050	-2	-10	2,1670	2,3850	2,5799
10Y	2,1770	-2	-10	2,3033	2,4947	2,6196
15Y	2,3460	-1	-9	2,4249	2,5360	2,6030
20Y	2,4200	-1	-9	2,4760	2,5728	2,5920
30Y	2,4590	-1	-9	2,4905	2,5190	2,5856

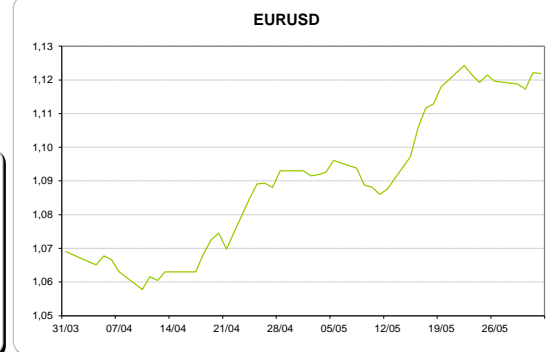
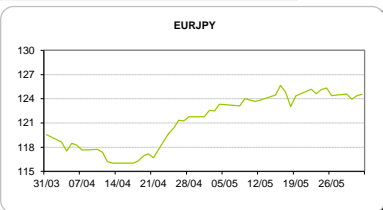
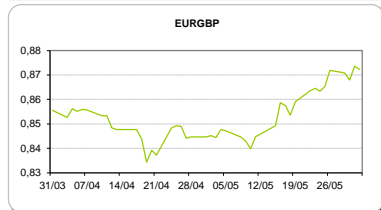


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,11	0,35	-0,75	OT 2Y	0,272	0,00	-11,20
JETFUEL	460,25	-10,50	-6,75	OT 5Y	1,408	-0,06	-61,10
DIESEL	454,50	-9,75	-7,75	OT 10Y	2,996	-0,06	-56,80
COBRE	5.693,00	26,00	-53,50	BUND 10Y	-0,163	0,96	-3,70
ZINCO	2.590,00	-26,50	-30,25	SCHATZ 2Y	-0,117	0,69	-2,10
OURO	1.263,96	-4,98	7,31	T-NOTE 10Y	2,965	2,05	-7,50
TRIGO	423,00	-6,25	-33,00	T-NOTE 2Y	1,817	3,04	-0,40
LICENÇA C02	5,08	0,10	0,51	GILT 10Y	1,092	4,23	-4,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1219	-0,02%	2,64%	1,1273	1,1329	1,1449
EUR/GBP	0,8723	0,15%	-3,16%	0,8741	0,8759	0,8798
EUR/JPY	124,53	-0,10%	-2,22%	124,53	124,53	124,53
EUR/CHF	1,0891	-0,08%	-0,29%	1,0880	1,0867	1,0842
EUR/BRL	3,6319	-0,22%	-4,78%	3,7243	3,8025	3,9577
EUR/PLN	4,1983	-0,41%	0,63%	4,2213	4,2446	4,2919



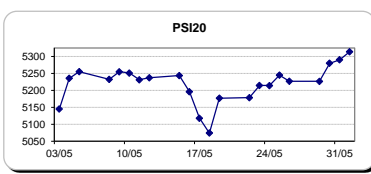
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1219	0,8723	124,53	1,0891	9,7467	7,4387	1,5132	1,5181	3,6319	9,4749
USD	0,8908	-	0,7751	111,25	0,9694	8,6888	6,6262	1,3489	1,3545	3,2290	8,4447

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,391	1,18	13,64
BANCO BPI	1,061	-0,75	-6,19
BCP	0,2312	0,52	25,34
MONTEPIO	0,747	-0,66	77,43
CORT. AMORIM	12,250	1,07	44,12
CTT	5,548	2,40	-13,92
EDP	3,284	0,31	13,48
EDP R	6,991	-0,06	15,82
GALP	13,785	0,40	-2,85
J MARTINS	17,560	-0,90	19,13
MOTA ENGIL	2,734	0,51	69,81
NOS	5,515	1,32	-2,18
PHAROL	0,269	0,00	29,95
NAVIGATOR	4,072	1,04	24,72
REN	2,868	-0,17	6,30
SEMAPA	16,700	0,78	24,63
SONAE CAP.	0,874	-0,91	16,84
SONAE SGPS	0,926	0,98	5,95
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
CTT	2,40
NOS	1,32
ALTRI	1,18
CORT. AMORIM	1,07
NAVIGATOR	1,04
REN	-0,17
MONTEPIO	-0,66
BANCO BPI	-0,75
J MARTINS	-0,90
SONAE CAP.	-0,91



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	5.313,59	0,45%	13,56%	5.319,76	4.175,28
CAC40	5.318,67	0,66%	9,39%	5.442,10	3.955,98
ESTX 50 PR	3.567,02	0,35%	8,40%	3.666,80	2.678,27
XTRA DAX	12.664,92	0,40%	10,31%	12.841,66	9.214,10
S&P 500	2.422,31	0,43%	8,19%	2.422,27	1.991,68
IBEX 35	10.881,00	0,01%	16,35%	11.184,40	7.579,80
NIKKEI 225	19.860,03	1,07%	3,90%	19.998,49	14.864,01

