

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

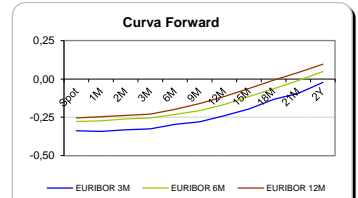
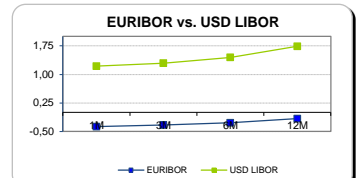
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

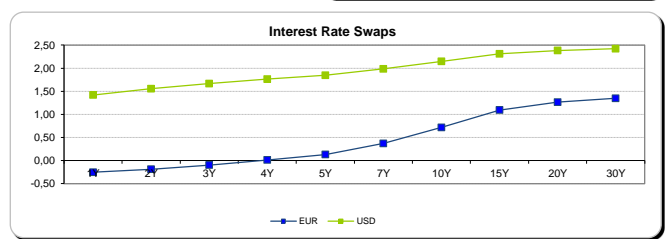
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,2161	0	19	0,2523	-0,7884
3M	-0,3310	0	0	3M	1,2956	1	10	0,2996	-0,7306
6M	-0,2730	0	-2	6M	1,4486	0	3	0,4480	-0,6640
12M	-0,1630	0	-4	12M	1,7382	0	1	0,6599	-0,4940

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2539	0	-3	-0,1159	0,3508	0,8656
2Y	-0,1870	1	-5	-0,0109	0,4837	0,9927
3Y	-0,0960	1	-6	0,1098	0,6105	1,1174
4Y	0,0140	1	-7	0,2355	0,7364	1,2359
5Y	0,1330	1	-7	0,3600	0,8615	1,3389
7Y	0,3720	0	-8	0,6076	1,0885	1,4991
10Y	0,7180	-1	-9	0,9368	1,3233	1,6453
15Y	1,0960	-2	-11	1,2513	1,5117	1,7223
20Y	1,2640	-3	-11	1,3869	1,5719	1,7108
30Y	1,3480	-3	-12	1,4450	1,5668	1,6530

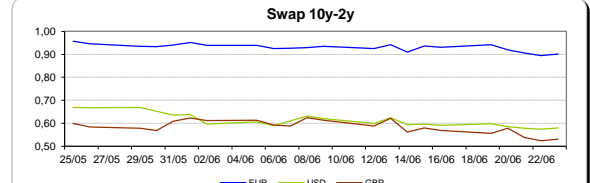
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4190	0	6	1,6707	2,0015	2,2829
2Y	1,5570	0	4	1,7280	2,0930	2,3341
3Y	1,6680	0	1	1,8490	2,1551	2,3325
4Y	1,7620	0	-1	1,9251	2,2110	2,4229
5Y	1,8450	0	-2	1,9937	2,2628	2,4592
7Y	1,9860	0	-3	2,1124	2,3245	2,5132
10Y	2,1490	0	-4	2,2250	2,4311	2,5539
15Y	2,3100	0	-4	2,3672	2,4690	2,5345
20Y	2,3850	0	-3	2,3980	2,4890	2,5250
30Y	2,4220	0	-3	2,4130	2,4585	2,5010

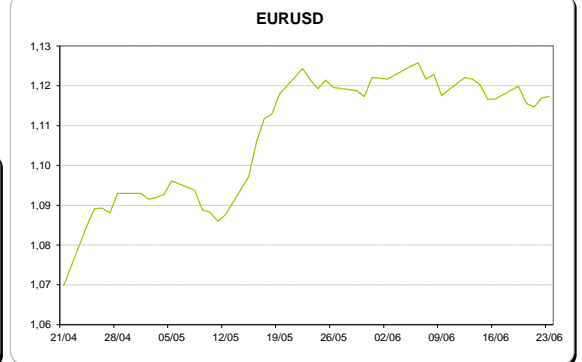
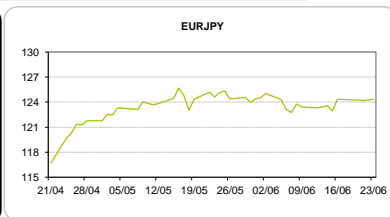
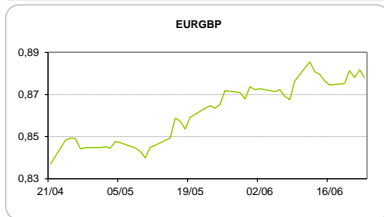


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,64	0,42	-8,77	OT 2Y	0,098	0,03	-23,30
JETFUEL	425,50	-0,75	-66,75	OT 5Y	1,225	-0,04	-40,40
DIESEL	419,75	-1,25	-66,75	OT 10Y	2,924	-0,03	-30,60
COBRE	5.741,00	0,00	39,00	BUND 10Y	-0,374	0,14	-17,50
ZINCO	2.700,25	63,25	68,25	SCHATZ 2Y	0,002	0,46	1,30
OURO	1.255,87	5,42	4,71	T-NOTE 10Y	2,906	-0,16	-9,30
TRIGO	479,00	3,75	35,00	T-NOTE 2Y	1,836	-0,38	2,30
LICENÇA C02	4,88	0,02	0,13	GILT 10Y	1,047	2,01	-5,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1173	0,04%	-0,37%	1,1228	1,1284	1,1404
EUR/GBP	0,87805	0,41%	-1,53%	0,8799	0,8819	0,8863
EUR/JPY	124,36	-0,07%	0,21%	124,36	124,36	124,36
EUR/CHF	1,0851	-0,12%	0,58%	1,0840	1,0827	1,0802
EUR/BRL	3,7272	-0,02%	-1,90%	3,8139	3,8887	4,0418
EUR/PLN	4,2246	0,26%	-0,53%	4,2460	4,2688	4,3154

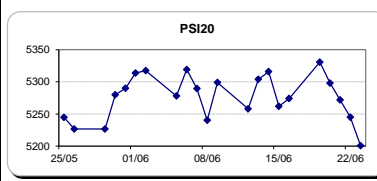


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1173	0,8781	124,36	1,0851	9,7547	7,4370	1,4855	1,47789	3,7272	9,4577
USD	0,8928	-	0,7851	111,27	0,9685	8,7118	6,6400	1,3260	1,3208	3,3329	8,4409

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,231	-0,82	9,50
BANCO BPI	1,042	-1,51	-7,87
BCP	0,2314	-2,16	25,45
MONTEPIO	0,478	-4,40	13,54
CORT. AMORIM	12,960	-0,84	52,47
CTT	5,569	-0,70	-13,59
EDP	2,971	-0,90	2,66
EDP R	6,961	-0,70	15,32
GALP	13,115	0,08	-7,58
J MARTINS	17,465	-0,63	18,49
MOTA ENGIL	2,567	-1,61	59,44
NOS	5,504	0,53	-2,38
PHAROL	0,304	1,00	46,86
NAVIGATOR	3,932	-0,51	20,43
REN	2,800	-1,44	3,78
SEMAPA	17,005	-0,53	26,90
SONAE CAP.	0,922	-0,65	23,26
SONAE SGPS	0,933	-2,20	6,75

Maiores ganhos/perdas	
Título	Variação %
PHAROL	1,00
NOS	0,53
GALP	0,08
BANCO BPI	-1,51
MOTA ENGIL	-1,61
BCP	-2,16
SONAE SGPS	-2,20
MONTEPIO	-4,40



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.200,64	-0,85%	11,14%	5.359,19	4.175,28
CAC40	5.266,12	-0,30%	8,30%	5.442,10	3.955,98
ESTX 50 PR	3.543,68	-0,34%	7,69%	3.666,80	2.678,27
XTRA DAX	12.733,41	-0,47%	10,91%	12.951,54	9.214,10
S&P 500	2.439,49	0,21%	8,97%	2.453,82	1.991,68
IBEX 35	10.630,80	-0,74%	13,67%	11.184,40	7.579,80
NIKKEI 225	20.132,67	0,11%	5,33%	20.318,11	14.864,01

