

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

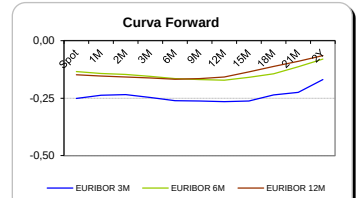
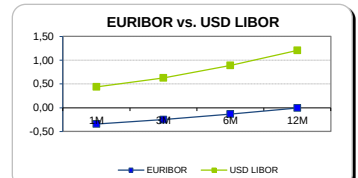
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

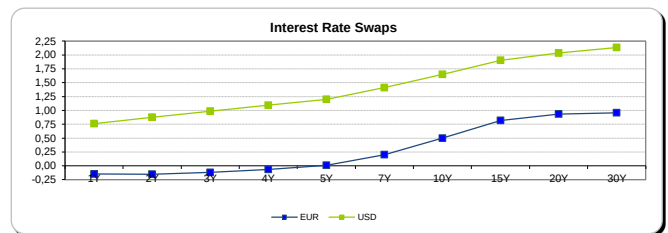
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3390	0	-6	1M	0,4385	0	0	0,5101	-0,7802
3M	-0,2480	0	-3	3M	0,6266	0	-1	0,5894	-0,7286
6M	-0,1320	0	0	6M	0,8919	-1	0	0,7408	-0,6532
12M	-0,0050	0	2	12M	1,2053	-2	1	0,9996	-0,5374

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1485	0	2	-0,1575	0,1085	0,5700
2Y	-0,1500	0	6	-0,1110	0,2128	0,7059
3Y	-0,1200	-1	6	-0,0365	0,3301	0,8355
4Y	-0,0630	-1	5	0,0519	0,4584	0,9439
5Y	0,0110	-2	3	0,1542	0,5840	1,0293
7Y	0,2010	-3	-1	0,3845	0,7935	1,1717
10Y	0,4990	-3	-6	0,6778	1,0015	1,2882
15Y	0,8190	-4	-10	0,9426	1,1454	1,3196
20Y	0,9360	-4	-12	1,0355	1,1718	1,2794
30Y	0,9580	-4	-14	1,0378	1,1204	1,1802

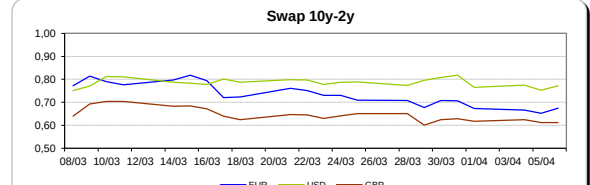
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7620	0	-2	0,9673	1,3664	1,8185
2Y	0,8780	-1	-5	1,0360	1,4870	1,9060
3Y	0,9870	-1	-8	1,1716	1,5960	1,9635
4Y	1,0940	-2	-9	1,2650	1,6935	2,0355
5Y	1,2000	-2	-10	1,3730	1,7755	2,1155
7Y	1,4100	-2	-10	1,5615	1,9100	2,1790
10Y	1,6500	-2	-9	1,7590	2,0565	2,2605
15Y	1,9040	-2	-7	1,9845	2,1840	2,3130
20Y	2,0340	-2	-7	2,0875	2,2385	2,3265
30Y	2,1370	-2	-6	2,1858	2,2555	2,3645

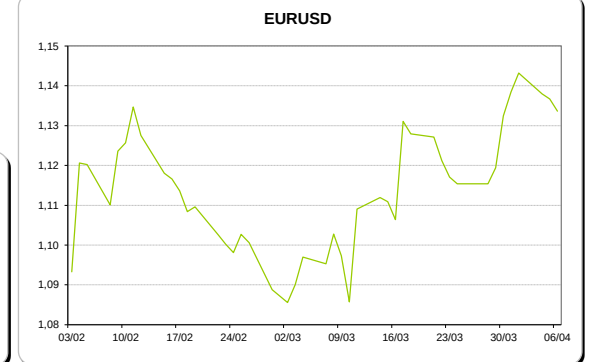
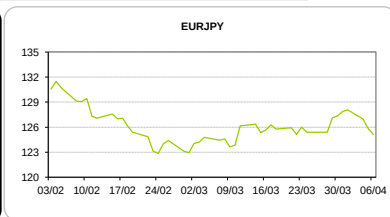
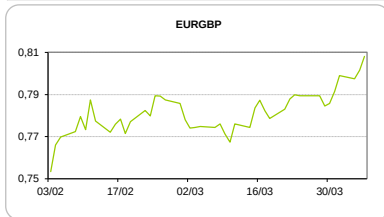


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	39,76	1,89	0,40	OT 2Y	0,617	0,02	-4,50
JETFUEL	366,50	11,00	-18,75	OT 5Y	1,955	0,04	-1,80
DIESEL	334,75	16,75	-6,25	OT 10Y	3,184	0,04	4,70
COBRE	4.768,50	14,50	-252,50	BUND 10Y	-0,290	1,97	-9,90
ZINCO	1.805,00	-42,75	-49,00	SCHATZ 2Y	0,092	-0,23	7,40
OURO	1.225,15	-6,21	-34,10	T-NOTE 2Y	2,514	1,66	-16,90
TRIGO	464,50	-9,50	3,75	T-NOTE 10Y	1,251	1,87	-18,80
LICENÇA C02	5,32	0,08	0,39	GILT 10Y	1,656	1,07	-10,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1336	-0,27%	3,50%	1,1368	1,1405	1,1487
EUR/GBP	0,80808	-0,80%	-4,17%	0,8101	0,8121	0,8162
EUR/JPY	125,13	0,54%	-0,54%	125,13	125,13	125,13
EUR/CHF	1,0900	-0,14%	0,58%	1,0887	1,0870	1,0838
EUR/BRL	4,182	0,18%	-0,34%	4,3104	4,4428	4,6804
EUR/PLN	4,2662	0,04%	1,51%	4,2829	4,2999	4,3315

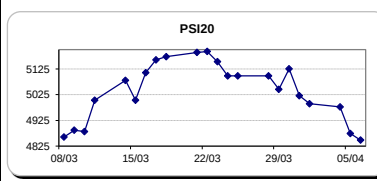


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1336	0.8081	125.13	1.0900	9.2948	7.4435	1.4938	1.50083	4.1820	9.4558
USD	0.8790	-	0.7098	110.01	0.9571	8.1520	6.5421	1.3146	1.3221	3.6761	8.3297

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,673	-0,46	-23,00
BANCO BPI	1,164	-5,83	6,69
BCP	0,033	-4,08	-32,69
MONTEPIO	0,580	0,00	-11,45
CORT. AMORIM	6,702	-0,84	12,68
CTT	7,994	-0,01	-9,71
EDP	2,942	-1,37	-11,41
EDP R	6,435	-0,02	-11,24
GALP	10,620	0,47	-0,93
J MARTINS	14,720	1,73	22,72
MOTA ENGIL	1,750	-2,83	-9,09
NOS	5,838	0,62	-19,43
PHAROL	0,132	0,76	-51,29
PORTUCEL	3,080	0,33	-14,35
REN	2,864	0,14	2,95
SEMAPA	11,105	0,54	-12,52
SONAE CAP.	0,617	3,01	20,98
SONAE SGPS	0,990	-1,59	-5,53
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	3,01
J MARTINS	1,73
PHAROL	0,76
NOS	0,62
SEMAPA	0,54
EDP	-1,37
SONAE SGPS	-1,59
MOTA ENGIL	-2,83
BCP	-4,08
BANCO BPI	-5,83



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.848,41	-0,53%	-8,75%	6.348,46	4.455,16
CAC40	4.284,64	0,81%	-7,60%	5.283,71	3.892,46
ESTX 50 PR	2.909,36	0,66%	-10,96%	3.836,28	2.672,73
XTRA DAX	9.624,51	0,64%	-10,41%	12.390,75	8.699,29
S&P 500	2.058,19	0,63%	0,69%	2.134,72	1.810,10
IBEX 35	8.398,60	0,13%	-12,00%	11.884,60	7.746,30
NIKKEI 225	15.715,36	-0,11%	-17,43%	20.952,71	14.865,77

