

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

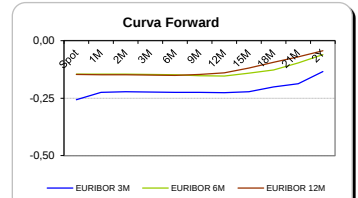
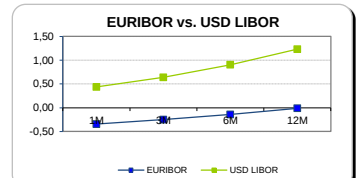
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

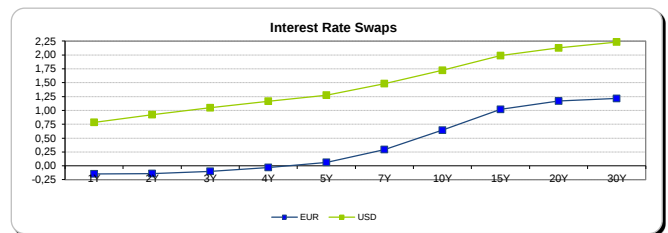
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3430	0	-1	1M	0,4358	0	0	0,5073	-0,7790
3M	-0,2510	0	-1	3M	0,6366	0	1	0,5906	-0,7294
6M	-0,1420	0	-1	6M	0,9042	0	-1	0,7444	-0,6460
12M	-0,0120	0	-1	12M	1,2295	0	-1	1,0215	-0,5212

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1464	-1	0	-0,1422	0,1410	0,6625
2Y	-0,1390	1	1	-0,0925	0,2536	0,8145
3Y	-0,1000	1	2	-0,0151	0,3898	0,9510
4Y	-0,0310	1	2	0,0798	0,5333	1,0656
5Y	0,0620	1	3	0,1957	0,6691	1,1580
7Y	0,2950	1	6	0,4490	0,8986	1,3144
10Y	0,6430	2	9	0,7680	1,1272	1,4482
15Y	1,0180	1	13	1,0652	1,2955	1,4957
20Y	1,1680	1	15	1,1763	1,3323	1,4579
30Y	1,2150	1	17	1,1894	1,2866	1,3595

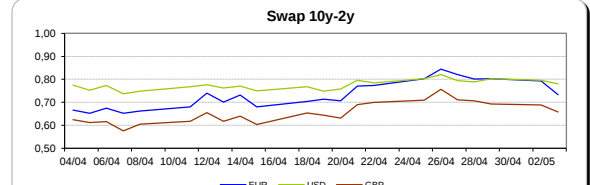
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7840	-2	-1	1,0277	1,4386	1,8775
2Y	0,9240	-2	-2	1,1065	1,5440	1,9590
3Y	1,0470	-2	-2	1,2235	1,6540	2,0220
4Y	1,1650	-2	-2	1,3280	1,7490	2,0825
5Y	1,2760	-2	-2	1,4350	1,8280	2,1610
7Y	1,4840	-2	-2	1,6180	1,9620	2,2330
10Y	1,7240	-1	0	1,8235	2,1135	2,3205
15Y	1,9870	-1	3	2,0450	2,2490	2,3915
20Y	2,1260	-1	5	2,1530	2,3060	2,4100
30Y	2,2330	-1	7	2,2310	2,3285	2,4055

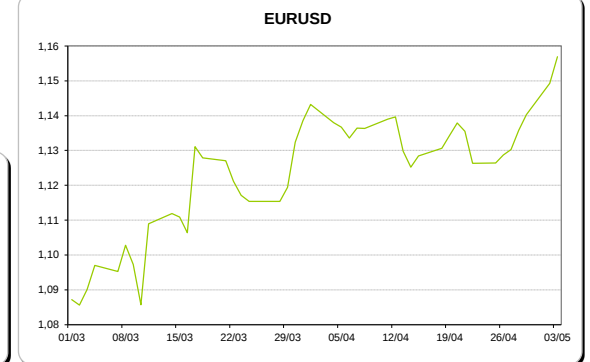
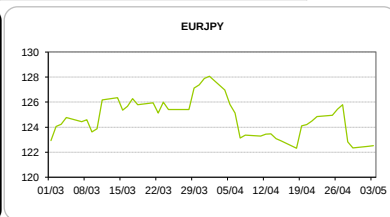
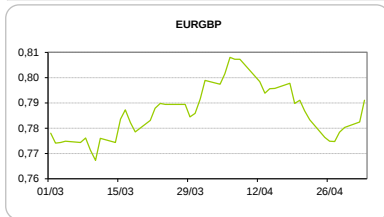


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,13	-0,70	6,04	OT 2Y	0,591	-0,03	2,60
JETFUEL	443,25	-3,50	61,00	OT 5Y	1,841	-0,01	4,70
DIESEL	418,50	-4,00	73,75	OT 10Y	3,089	-0,01	17,00
COBRE	5.035,50	108,00	215,00	BUND 10Y	-0,223	-8,41	3,70
ZINCO	1.934,00	27,25	66,50	SCHATZ 2Y	0,090	-2,30	-1,60
OURO	1.285,80	-5,77	63,30	T-NOTE 10Y	2,541	-6,55	-0,80
TRIGO	470,25	-17,50	-12,75	T-NOTE 2Y	1,251	-3,75	-1,90
LICENÇA C02	5,98	-0,13	0,80	GILT 10Y	1,777	-6,72	7,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1569	0,66%	1,66%	1,1602	1,1640	1,1726
EUR/GBP	0,79103	-1,08%	0,80%	0,7931	0,7952	0,7998
EUR/JPY	122,53	-0,05%	3,62%	122,53	122,53	122,53
EUR/CHF	1,0981	0,24%	-0,52%	1,0968	1,0952	1,0925
EUR/BRL	4,1036	-1,56%	0,60%	4,2348	4,3619	4,5934
EUR/PLN	4,4018	-0,42%	-3,62%	4,4217	4,4407	4,4735



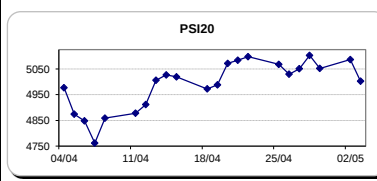
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1569	0,7910	122,53	1,0981	9,2418	7,4423	1,4601	1,5363	4,1036	9,3114
USD	0,8682	-	0,6872	106,23	0,9528	8,0144	6,4606	1,2689	1,3324	3,5697	8,0913

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,370	-2,40	-29,35
BANCO BPI	1,107	1,00	1,47
BCP	0,037	-5,36	-24,09
MONTEPIO	0,579	0,00	-11,60
CORT. AMORIM	6,000	-2,42	0,87
CTT	8,042	-0,54	-9,17
EDP	3,138	-0,48	-5,51
EDP R	6,700	-2,28	-7,59
GALP	11,915	-1,12	11,15
J MARTINS	14,245	-1,28	18,76
MOTA ENGIL	1,765	0,17	-8,31
NOS	6,289	-0,88	-13,21
PHAROL	0,139	-2,80	-48,71
NAVIGATOR	2,922	-2,99	-18,74
REN	2,645	-0,79	-4,92
SEMAPA	10,840	-3,30	-14,61
SONAE CAP.	0,657	-2,38	28,82
SONAE SGPS	0,956	-1,44	-8,78

Maiores ganhos/perdas	
Título	Variação %
BANCO BPI	1,00
MOTA ENGIL	0,17
CORT. AMORIM	-2,42
PHAROL	-2,80
NAVIGATOR	-2,99
SEMAPA	-3,30
BCP	-5,36



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.002,52	-1,65%	-5,85%	6.243,19	4.455,16
CAC40	4.371,98	-1,59%	-5,72%	5.217,80	3.892,46
ESTX 50 PR	2.974,20	-1,93%	-8,98%	3.714,26	2.672,73
XTRA DAX	9.926,77	-1,94%	-7,60%	11.920,31	8.699,29
S&P 500	2.059,72	-1,04%	0,77%	2.134,72	1.810,10
IBEX 35	8.764,90	-2,85%	-8,17%	11.612,60	7.746,30
NIKKEI 225	16.147,38	-3,11%	-15,16%	20.952,71	14.865,77

