

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

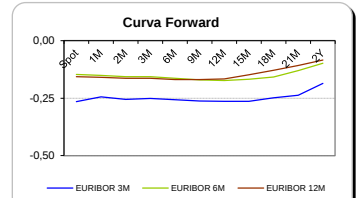
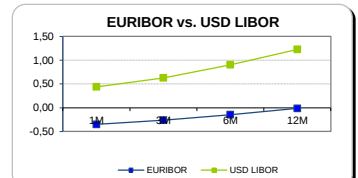
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

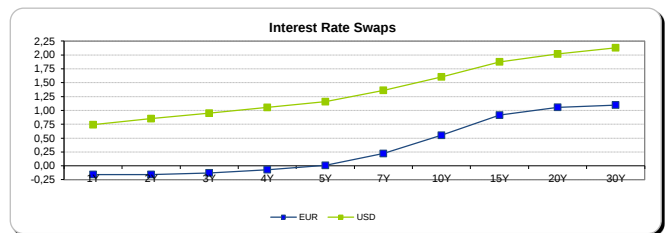
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3490	0	-1	1M	0,4387	0	0	0,5116	-0,7750
3M	-0,2600	0	-1	3M	0,6296	0	0	0,5876	-0,7328
6M	-0,1440	0	-1	6M	0,9054	0	1	0,7288	-0,6440
12M	-0,0130	0	0	12M	1,2272	0	2	0,9853	-0,5236

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1570	0	-1	-0,1687	0,0861	0,5725
2Y	-0,1580	0	0	-0,1257	0,1925	0,7181
3Y	-0,1280	0	1	-0,0554	0,3035	0,8555
4Y	-0,0710	0	1	0,0329	0,4549	0,9714
5Y	0,0090	0	1	0,1403	0,5878	1,0545
7Y	0,2210	0	2	0,3820	0,8121	1,2232
10Y	0,5520	0	4	0,6925	1,0423	1,3541
15Y	0,9130	0	7	0,9873	1,2109	1,4083
20Y	1,0570	0	9	1,1012	1,2536	1,3789
30Y	1,0970	0	11	1,1179	1,2108	1,2815

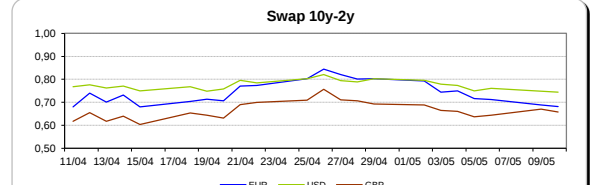
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7410	-2	0	0,9796	1,3580	1,7840
2Y	0,8500	-3	0	1,0753	1,4610	1,8660
3Y	0,9500	-4	0	1,1570	1,5670	1,9637
4Y	1,0540	-4	0	1,2570	1,6600	1,9940
5Y	1,1560	-4	-1	1,3600	1,7400	2,0805
7Y	1,3610	-4	-1	1,5390	1,8780	2,1530
10Y	1,6040	-4	-2	1,7520	2,0572	2,2786
15Y	1,8750	-3	0	1,9730	2,1957	2,3558
20Y	2,0160	-3	1	2,0820	2,2621	2,3430
30Y	2,1290	-2	2	2,1640	2,2640	2,3699

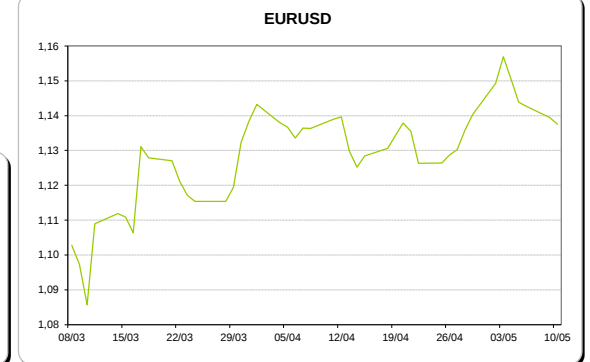
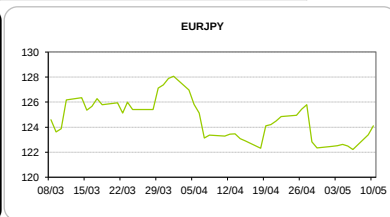
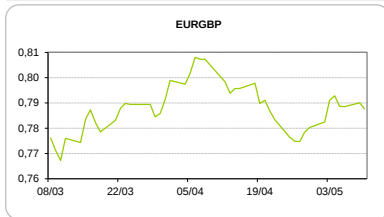


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,15	1,52	3,13	OT 2Y	0,635	0,01	-10,80
JETFUEL	420,25	12,75	27,75	OT 5Y	2,047	0,03	-4,70
DIESEL	401,25	12,75	38,00	OT 10Y	3,353	0,05	0,50
COBRE	4.686,50	-124,00	36,00	BUND 10Y	-0,304	-0,44	0,70
ZINCO	1.830,00	-53,50	78,50	SCHATZ 2Y	0,073	0,46	0,90
OURO	1.260,45	-3,47	21,10	T-NOTE 2Y	2,505	0,45	2,70
TRIGO	461,50	5,00	-5,25	T-NOTE 10Y	1,225	1,50	0,30
LICENÇA C02	5,89	0,19	0,47	GILT 10Y	1,673	-0,39	3,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1375	-0,18%	-0,13%	1,1407	1,1445	1,1529
EUR/GBP	0,7876	0,30%	1,65%	0,7896	0,7916	0,7959
EUR/JPY	124,12	-0,59%	-0,68%	124,12	124,12	124,12
EUR/CHF	1,1093	-0,34%	-1,85%	1,1079	1,1063	1,1033
EUR/BRL	3,9578	1,14%	0,69%	4,0842	4,2061	4,4232
EUR/PLN	4,4237	0,19%	-3,32%	4,4442	4,4642	4,4964

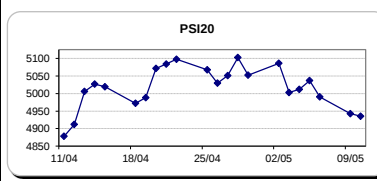


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1375	0.7876	124.12	1.1093	9.2822	7.4405	1.4746	1.54848	3.9578	9.3419
USD	0.8773	-	0.6912	109.05	0.9733	8.1456	6.5278	1.2944	1.3569	3.4791	8.2030

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,260	0,22	-31,66
BANCO BPI	1,113	0,18	2,02
BCP	0,033	-2,66	-32,69
MONTEPIO	0,577	0,17	-11,91
CORT. AMORIM	6,350	0,95	6,76
CTT	7,998	-0,03	-9,67
EDP	3,175	0,22	-4,40
EDP R	6,775	-0,63	-6,55
GALP	11,750	0,86	9,61
J MARTINS	13,965	0,25	16,42
MOTA ENGIL	1,744	0,23	-9,40
NOS	6,428	0,27	-11,29
PHAROL	0,136	-0,73	-49,82
NAVIGATOR	2,893	-0,79	-19,55
REN	2,620	-0,53	-5,82
SEMAPA	10,800	0,23	-14,93
SONAE CAP.	0,597	-0,17	17,06
SONAE SGPS	0,936	-0,11	-10,69

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	0,95
GALP	0,86
NOS	0,27
J MARTINS	0,25
SEMAPA	0,23
REN	-0,53
EDP R	-0,63
PHAROL	-0,73
NAVIGATOR	-0,79
BCP	-2,66



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.935,03	-0,15%	-7,12%	6.197,24	4.455,16
CAC40	4.338,21	0,36%	-6,44%	5.217,80	3.892,46
ESTX 50 PR	2.978,97	0,78%	-8,83%	3.714,26	2.672,73
XTRA DAX	10.045,44	0,65%	-6,49%	11.920,31	8.699,29
S&P 500	2.077,72	0,92%	1,65%	2.134,72	1.810,10
IBEX 35	8.775,20	1,32%	-8,06%	11.612,60	7.746,30
NIKKEI 225	16.565,19	2,15%	-12,97%	20.952,71	14.865,77

