

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

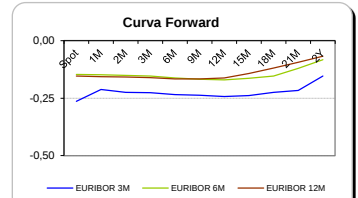
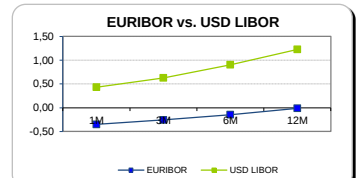
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

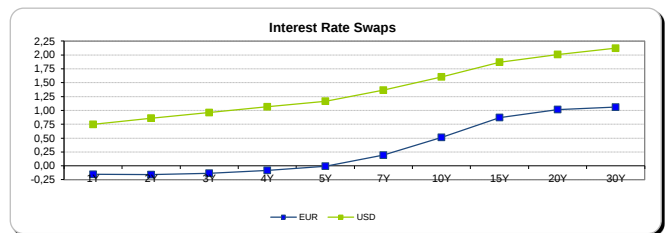
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3490	0	-1	1M	0,4347	0	0	0,5103	-0,7730
3M	-0,2580	0	-1	3M	0,6266	0	0	0,5908	-0,7330
6M	-0,1440	0	-1	6M	0,9049	0	1	0,7300	-0,6462
12M	-0,0120	0	0	12M	1,2252	0	2	0,9834	-0,5260

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1545	0	0	-0,1625	0,0975	0,6105
2Y	-0,1600	0	0	-0,1150	0,2123	0,7514
3Y	-0,1350	0	0	-0,0439	0,3431	0,8913
4Y	-0,0830	0	0	0,0486	0,4796	1,0132
5Y	-0,0080	-1	0	0,1593	0,6163	1,1085
7Y	0,1930	-1	1	0,4054	0,8482	1,2678
10Y	0,5130	-2	2	0,7273	1,0826	1,4059
15Y	0,8710	-2	4	1,0280	1,2577	1,4612
20Y	1,0160	-2	6	1,1434	1,2974	1,4236
30Y	1,0580	-1	8	1,1587	1,2543	1,3276

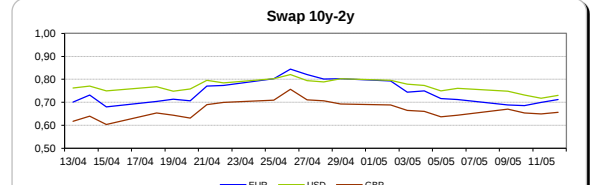
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7460	1	0	1,0024	1,3795	1,7825
2Y	0,8600	1	1	1,0772	1,4740	1,8590
3Y	0,9620	1	1	1,1815	1,5755	1,9040
4Y	1,0640	1	1	1,2765	1,6640	1,9830
5Y	1,1650	1	1	1,3755	1,7395	2,0635
7Y	1,3650	1	1	1,5465	1,8745	2,1410
10Y	1,6050	1	1	1,7335	2,0275	2,2345
15Y	1,8710	0	1	1,9715	2,1670	2,2960
20Y	2,0100	0	2	2,0795	2,2265	2,3190
30Y	2,1210	0	2	2,1605	2,2430	2,3335

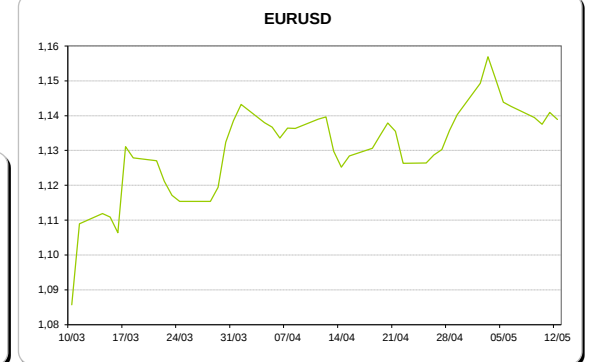
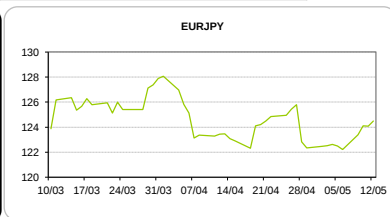
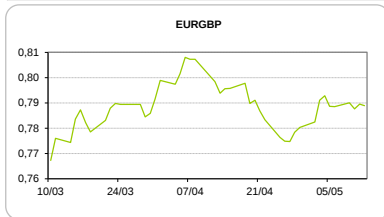


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,97	-0,63	2,24	OT 2Y	0,639	0,01	-27,40
JETFUEL	435,75	15,50	38,25	OT 5Y	1,970	0,02	-33,20
DIESEL	421,50	20,25	53,25	OT 10Y	3,234	-0,01	-20,80
COBRE	4.692,50	28,00	44,50	BUND 10Y	-0,279	2,99	-2,40
ZINCO	1.896,75	55,00	143,50	SCHATZ 2Y	0,073	0,00	0,60
OURO	1.269,44	-7,74	13,91	T-NOTE 2Y	2,512	2,27	-1,20
TRIGO	463,25	4,25	4,50	T-NOTE 5Y	1,247	1,87	-1,10
LICENÇA C02	5,82	-0,20	0,23	GILT 10Y	1,670	1,46	-4,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1389	-0,18%	-0,06%	1,1421	1,1458	1,1544
EUR/GBP	0,78888	0,09%	1,21%	0,7909	0,7929	0,7973
EUR/JPY	124,5	-0,33%	-0,85%	124,50	124,50	124,50
EUR/CHF	1,1034	0,55%	-1,42%	1,1020	1,1004	1,0975
EUR/BRL	3,9774	-0,89%	-0,11%	4,1042	4,2246	4,4492
EUR/PLN	4,4150	0,30%	-2,85%	4,4354	4,4550	4,4875



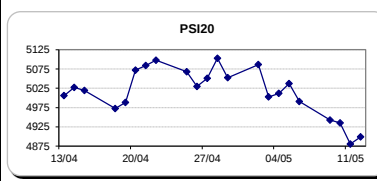
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1389	0,7889	124,50	1,1034	9,3189	7,4401	1,4626	1,55691	3,9774	9,2699
USD	0,8768	-	0,6896	108,74	0,9671	8,1748	6,5237	1,2817	1,3618	3,4887	8,1272

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,201	-0,59	-32,89
BANCO BPI	1,112	1,00	1,92
BCP	0,032	1,25	-33,71
MONTEPIO	0,569	0,00	-13,13
CORT. AMORIM	6,285	-0,52	5,67
CTT	7,975	0,24	-9,93
EDP	3,140	0,90	-5,45
EDP R	6,677	-0,54	-7,90
GALP	11,920	1,19	11,19
J MARTINS	13,660	-0,76	13,88
MOTA ENGIL	1,780	0,17	-7,53
NOS	6,413	1,39	-11,50
PHAROL	0,133	-2,92	-50,92
NAVIGATOR	2,841	-1,29	-21,00
REN	2,600	-0,27	-6,54
SEMAPA	10,520	-1,22	-17,13
SONAE CAP.	0,635	4,10	24,51
SONAE SGPS	0,937	0,86	-10,59

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	4,10
NOS	1,39
BCP	1,25
GALP	1,19
BANCO BPI	1,00
ALTRI	-0,59
J MARTINS	-0,76
SEMAPA	-1,22
NAVIGATOR	-1,29
PHAROL	-2,92



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.899,01	0,38%	-7,79%	6.197,24	4.455,16
CAC40	4.293,27	-0,54%	-7,41%	5.217,80	3.892,46
ESTX 50 PR	2.935,46	-0,72%	-10,16%	3.714,26	2.672,73
XTRA DAX	9.862,12	-1,13%	-8,20%	11.920,31	8.699,29
S&P 500	2.057,24	-0,34%	0,66%	2.134,72	1.810,10
IBEX 35	8.663,10	-0,01%	-9,23%	11.612,60	7.746,30
NIKKEI 225	16.646,34	0,41%	-12,54%	20.952,71	14.865,77

