

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

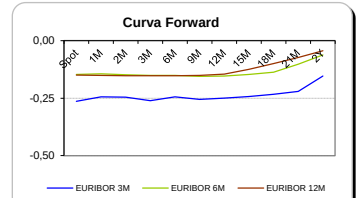
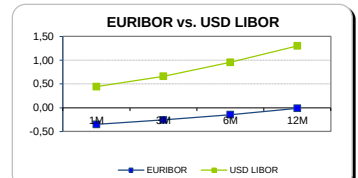
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

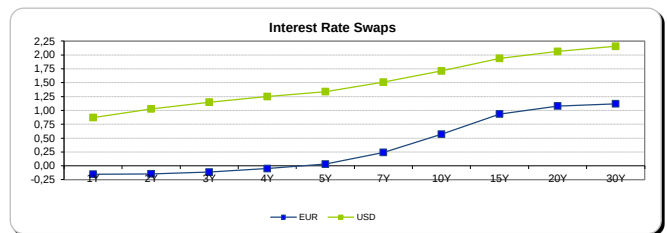
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3490	0	-1	1M	0,4433	0	0	0,5154	-0,7718
3M	-0,2580	0	-1	3M	0,6613	1	3	0,5892	-0,7334
6M	-0,1440	0	0	6M	0,9554	0	5	0,7369	-0,6464
12M	-0,0120	0	0	12M	1,3020	0	8	1,0021	-0,5242

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1504	0	0	-0,1487	0,1343	0,6358
2Y	-0,1440	0	1	-0,0951	0,2493	0,7832
3Y	-0,1120	0	2	-0,0194	0,3779	0,9209
4Y	-0,0510	0	2	0,0760	0,5161	1,0442
5Y	0,0320	-1	3	0,1871	0,6497	1,1380
7Y	0,2420	-1	2	0,4344	0,8857	1,3026
10Y	0,5710	-1	3	0,7583	1,1184	1,4395
15Y	0,9340	-1	4	1,0595	1,2924	1,4953
20Y	1,0790	-1	5	1,1756	1,3324	1,4587
30Y	1,1200	-1	5	1,1926	1,2915	1,3662

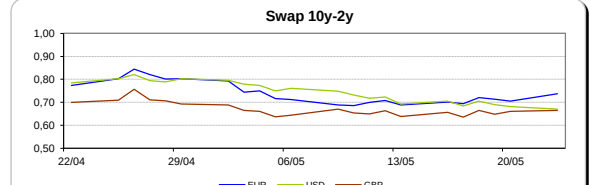
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8700	1	10	1,1928	1,5574	1,8560
2Y	1,0280	1	13	1,2495	1,6281	1,9280
3Y	1,1470	1	15	1,3690	1,6870	1,9430
4Y	1,2500	1	15	1,4603	1,7640	2,0350
5Y	1,3390	1	13	1,5413	1,8290	2,1070
7Y	1,5090	1	11	1,6700	1,9430	2,1740
10Y	1,7120	1	8	1,8145	2,0780	2,2580
15Y	1,9400	1	6	2,0524	2,1620	2,2815
20Y	2,0630	1	5	2,1526	2,2570	2,2980
30Y	2,1560	1	4	2,2211	2,2375	2,2738

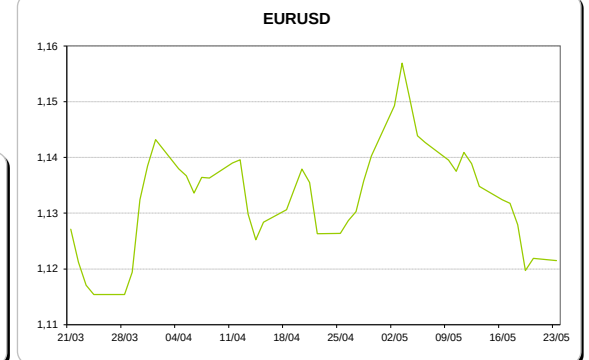
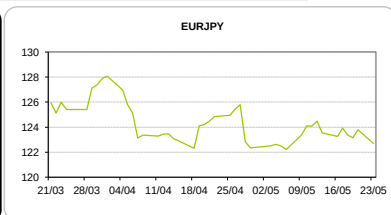
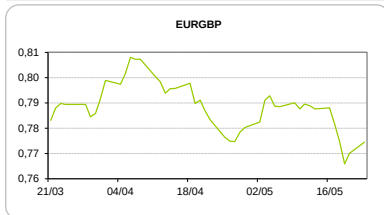


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,85	-0,87	2,78	OT 2Y	0,537	-0,05	-13,30
JETFUEL	449,00	8,50	31,75	OT 5Y	1,815	-0,04	-19,00
DIESEL	446,50	10,75	52,75	OT 10Y	3,080	-0,03	-11,70
COBRE	4.571,00	-2,00	-403,00	BUND 10Y	-0,257	0,66	-7,20
ZINCO	1.862,00	8,25	-74,25	SCHATZ 2Y	0,085	0,00	-0,70
OURO	1.246,86	-5,30	14,33	T-NOTE 2Y	2,611	0,46	-0,50
TRIGO	464,50	-3,25	-9,50	T-NOTE 10Y	1,401	1,13	7,50
LICENÇA C02	5,74	-0,23	-0,23	GILT 10Y	1,705	-0,78	-12,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1215	-0,04%	-0,44%	1,1249	1,1288	1,1380
EUR/GBP	0,77443	-0,56%	0,25%	0,7764	0,7784	0,7828
EUR/JPY	122,7	0,90%	1,83%	122,70	122,70	122,70
EUR/CHF	1,1101	0,12%	-1,03%	1,1088	1,1073	1,1043
EUR/BRL	4,0025	-1,25%	0,10%	4,1285	4,2491	4,4735
EUR/PLN	4,4386	-0,38%	-0,66%	4,4601	4,4807	4,5150

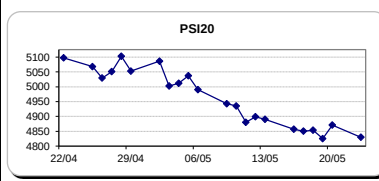


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1215	0.7744	122,70	1.1101	9.3536	7.4364	1.4726	1.55406	4.0025	9.3632
USD	0.8930	-	0.6913	109,45	0.9920	8.3555	6.6407	1.3157	1.3877	3.5723	8.3639

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,131	-0,06	-34,36
BANCO BPI	1,162	2,29	6,51
BCP	0,032	-1,56	-35,55
MONTEPIO	0,565	0,00	-13,74
CORT. AMORIM	7,037	1,25	18,31
CTT	7,876	-3,94	-11,05
EDP	2,843	-2,03	-14,39
EDP R	6,795	0,21	-6,28
GALP	11,640	-1,31	8,58
J MARTINS	13,995	-1,27	16,67
MOTA ENGIL	1,580	-5,28	-17,92
NOS	6,523	0,23	-9,98
PHAROL	0,125	0,81	-53,87
NAVIGATOR	2,740	2,32	-21,51
REN	2,620	0,38	-5,82
SEMAPA	10,725	0,56	-15,52
SONAE CAP.	0,627	2,96	22,94
SONAE SGPS	0,905	-0,33	-13,65

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	2,96
NAVIGATOR	2,32
BANCO BPI	2,29
CORT. AMORIM	1,25
PHAROL	0,81
GALP	-1,31
BCP	-1,56
EDP	-2,03
CTT	-3,94
MOTA ENGIL	-5,28



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.830,20	-0,84%	-9,09%	6.117,81	4.455,16
CAC40	4.325,10	-0,66%	-6,73%	5.217,80	3.892,46
ESTX 50 PR	2.932,93	-0,99%	-10,24%	3.714,26	2.672,73
XTRA DAX	9.842,29	-0,74%	-8,38%	11.920,31	8.699,29
S&P 500	2.049,39	-0,15%	0,26%	2.132,82	1.810,10
IBEX 35	8.714,00	-0,65%	-8,70%	11.612,60	7.746,30
NIKKEI 225	16.654,60	-0,49%	-12,50%	20.952,71	14.865,77

