

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

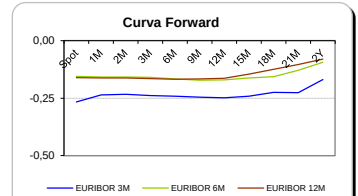
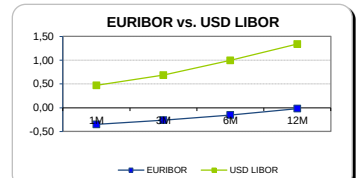
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

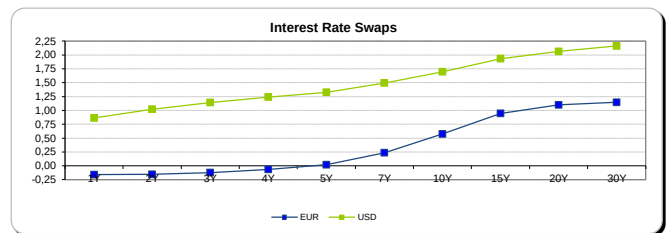
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3490	0	-1	1M	0,4689	1	3	0,5151	-0,7746
3M	-0,2610	0	-1	3M	0,6858	1	5	0,5882	-0,7352
6M	-0,1530	0	-1	6M	0,9931	2	9	0,7350	-0,6420
12M	-0,0180	0	-1	12M	1,3374	2	11	1,0103	-0,5158

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1603	0	-2	-0,1657	0,0962	0,5818
2Y	-0,1550	0	-1	-0,1213	0,2099	0,7283
3Y	-0,1230	0	-1	-0,0484	0,3337	0,8660
4Y	-0,0640	1	-2	0,0453	0,4679	0,9880
5Y	0,0200	1	-3	0,1523	0,6009	1,0825
7Y	0,2350	1	-5	0,3936	0,8343	1,2517
10Y	0,5740	0	-5	0,7155	1,0712	1,3939
15Y	0,9460	1	-6	1,0200	1,2498	1,4533
20Y	1,0980	0	-6	1,1383	1,2947	1,4234
30Y	1,1460	1	-6	1,1646	1,2614	1,3357

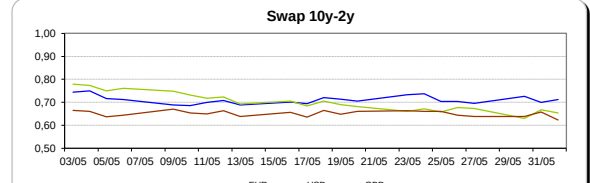
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8620	0	5	1,2128	1,5430	1,8370
2Y	1,0210	0	6	1,2870	1,6095	1,9030
3Y	1,1420	0	5	1,3815	1,6840	1,9210
4Y	1,2400	-1	3	1,4540	1,7540	2,0050
5Y	1,3280	-1	1	1,5290	1,8140	2,0805
7Y	1,4940	-1	-3	1,6630	1,9230	2,1430
10Y	1,6970	-1	-6	1,7995	2,0540	2,2280
15Y	1,9340	0	-8	2,0170	2,1850	2,2725
20Y	2,0640	0	-9	2,1120	2,2340	2,2940
30Y	2,1630	1	-9	2,1790	2,2310	2,3130

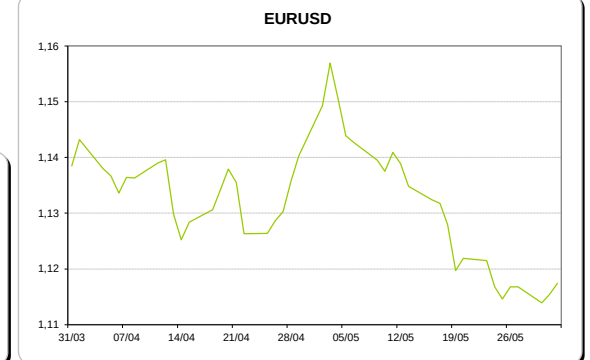
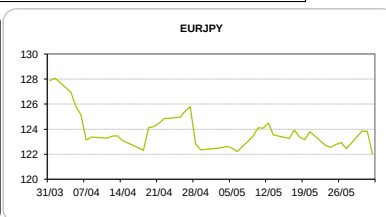
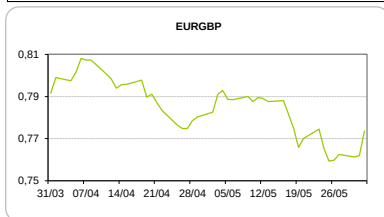


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,86	-0,03	2,12	OT 2Y	0,497	-0,01	-12,10
JETFUEL	477,00	2,50	33,75	OT 5Y	1,841	0,03	-0,70
DIESEL	459,25	5,00	40,75	OT 10Y	3,119	0,06	1,60
COBRE	4.654,00	-24,00	-379,00	BUND 10Y	-0,309	-1,46	-17,00
ZINCO	1.919,75	22,75	-15,25	SCHATZ 2Y	0,071	-0,69	-4,20
OURO	1.207,11	-8,22	-85,88	T-NOTE 10Y	2,619	1,07	-0,30
TRIGO	474,00	9,50	-14,50	T-NOTE 2Y	1,480	3,77	13,50
LICENÇA C02	5,97	-0,13	-0,21	GILT 10Y	1,471	-6,62	-25,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1174	0,18%	-2,78%	1,1211	1,1250	1,1345
EUR/GBP	0,77358	-1,52%	1,15%	0,7756	0,7775	0,7820
EUR/JPY	122,07	1,44%	0,33%	122,07	122,07	122,07
EUR/CHF	1,1042	0,20%	-0,33%	1,1029	1,1015	1,0987
EUR/BRL	4,0217	-0,05%	0,38%	4,1500	4,2635	4,4869
EUR/PLN	4,3897	-0,13%	-0,15%	4,4131	4,4337	4,4700

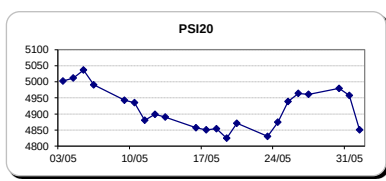


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1174	0,7736	122,07	1,1042	9,2728	7,4389	1,4610	1,54028	4,0217	9,2852
USD	0,8953	-	0,6937	109,52	0,9883	8,3022	6,6600	1,3096	1,3806	3,6036	8,3222

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,394	-0,91	-28,85
BANCO BPI	1,153	-1,03	5,68
BCP	0,027	-10,78	-44,14
MONTEPIO	0,562	-0,35	-14,20
CORT. AMORIM	7,148	-1,88	20,17
CTT	8,001	-1,01	-9,63
EDP	2,932	-2,10	-11,71
EDP R	6,875	-1,28	-5,17
GALP	11,715	-0,55	9,28
J MARTINS	14,435	-0,86	20,34
MOTA ENGIL	1,730	-2,54	-10,13
NOS	6,500	-2,64	-10,30
PHAROL	0,143	2,14	-47,23
NAVIGATOR	2,875	-1,20	-17,64
REN	2,617	-1,32	-5,93
SEMAPA	10,960	-1,08	-13,67
SONAE CAP.	0,596	-1,65	16,86
SONAE SGPS	0,912	-1,41	-12,98

Maiores ganhos/perdas	
Título	Variação %
PHAROL	2,14
CORT. AMORIM	-1,88
EDP	-2,10
MOTA ENGIL	-2,54
NOS	-2,64
BCP	-10,78



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.850,38	-2,17%	-8,71%	5.967,98	4.455,16
CAC40	4.475,39	-0,67%	-3,49%	5.217,80	3.892,46
ESTX 50 PR	3.038,77	-0,81%	-7,00%	3.714,26	2.672,73
XTRA DAX	10.204,44	-0,57%	-5,01%	11.802,37	8.699,29
S&P 500	2.095,15	-0,09%	2,50%	2.132,82	1.810,10
IBEX 35	8.916,90	-1,30%	-6,57%	11.612,60	7.746,30
NIKKEI 225	16.955,73	-1,62%	-10,92%	20.952,71	14.865,77

