

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

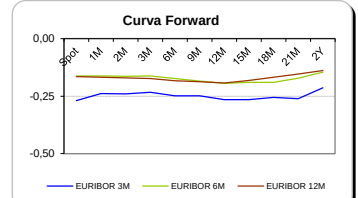
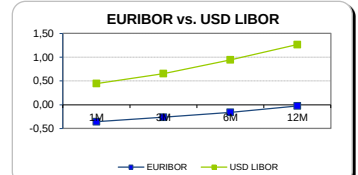
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

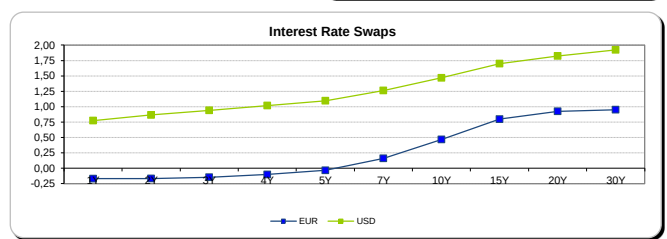
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3560	0	-1	1M	0,4461	0	1	0,5063	-0,8202
3M	-0,2640	0	-1	3M	0,6564	0	3	0,5719	-0,7694
6M	-0,1600	0	-2	6M	0,9429	1	4	0,7110	-0,6876
12M	-0,0260	-1	-1	12M	1,2653	1	4	0,9565	-0,5734

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1675	0	-2	-0,1923	0,0194	0,4970
2Y	-0,1660	0	-1	-0,1651	0,1315	0,6415
3Y	-0,1460	0	-2	-0,1034	0,2614	0,7694
4Y	-0,1020	0	-3	-0,0168	0,3847	0,8780
5Y	-0,0330	0	-3	0,0863	0,5114	0,9680
7Y	0,1610	1	-5	0,3168	0,7244	1,0999
10Y	0,4690	2	-6	0,6089	0,9236	1,2018
15Y	0,7990	2	-10	0,8602	1,0539	1,2218
20Y	0,9260	2	-12	0,9444	1,0728	1,1748
30Y	0,9520	2	-14	0,9367	1,0163	1,0754

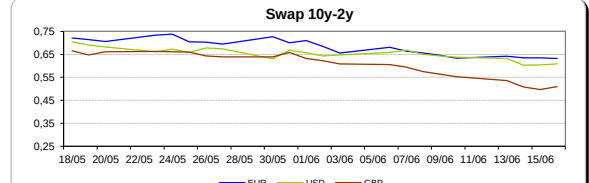
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7740	1	0	0,9207	1,2155	1,5675
2Y	0,8660	0	-4	0,9710	1,3000	1,6360
3Y	0,9420	-1	-7	1,0605	1,3875	1,6895
4Y	1,0190	-2	-9	1,1405	1,4660	1,7560
5Y	1,0980	-2	-10	1,2240	1,5365	1,8315
7Y	1,2620	-3	-12	1,3745	1,6590	1,8955
10Y	1,4690	-3	-13	1,5515	1,7950	1,9790
15Y	1,6990	-4	-16	1,7520	1,9240	2,0425
20Y	1,8250	-4	-17	1,8530	1,9815	2,0650
30Y	1,9230	-5	-17	1,9285	2,0070	2,0830

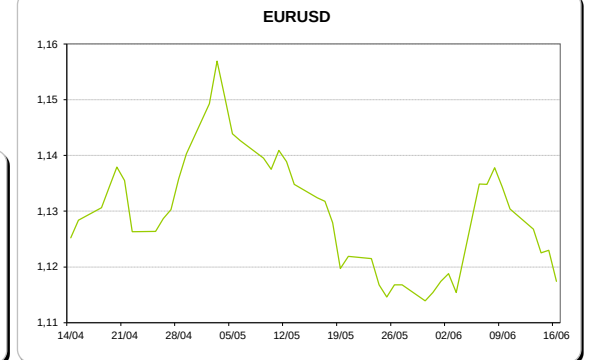
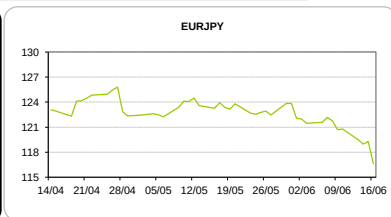
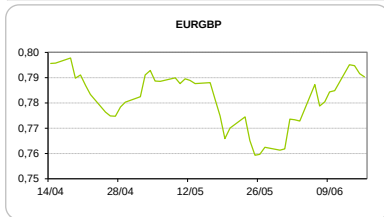


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,24	-1,73	-2,19	OT 2Y	0,848	0,06	23,60
JETFUEL	471,75	-2,25	29,75	OT 5Y	2,254	0,08	39,70
DIESEL	446,75	-3,25	21,00	OT 10Y	3,418	0,07	34,70
COBRE	4.645,00	129,00	12,00	BUND 10Y	-0,396	-0,94	-16,10
ZINCO	2.031,25	18,25	144,00	SCHATZ 2Y	0,014	-1,38	-8,50
OURO	1.302,41	10,66	28,21	T-NOTE 10Y	2,361	-1,64	-18,20
TRIGO	486,00	-3,50	2,00	T-NOTE 2Y	1,210	0,00	-16,80
LICENÇA C02	5,72	-0,19	-0,39	GILT 10Y	1,206	-0,37	-25,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1174	-0,50%	-1,32%	1,1212	1,1250	1,1335
EUR/GBP	0,79033	0,16%	-0,29%	0,7924	0,7945	0,7986
EUR/JPY	116,65	2,26%	5,68%	116,65	116,65	116,65
EUR/CHF	1,0838	0,17%	2,41%	1,0819	1,0799	1,0757
EUR/BRL	3,893	0,60%	1,96%	4,0085	4,1192	4,3298
EUR/PLN	4,4250	0,02%	-1,30%	4,4488	4,4708	4,5091

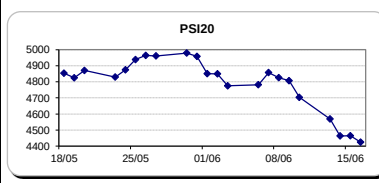


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1174	0,7903	116,65	1,0838	9,3828	7,4353	1,4531	1,52425	3,8930	9,4154
USD	0,8971	-	0,7108	103,93	0,9673	8,4269	6,6707	1,3045	1,3689	3,4945	8,4581

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	2,857	-2,82	-40,10
BANCO BPI	1,090	-0,91	-0,09
BCP	0,018	-6,28	-63,38
MONTEPIO	0,542	-0,37	-17,25
CORT. AMORIM	6,870	-1,46	15,50
CTT	7,516	-0,42	-15,11
EDP	2,813	0,93	-15,30
EDP R	6,554	-1,38	-9,60
GALP	11,560	-0,43	7,84
J MARTINS	13,410	0,26	11,80
MOTA ENGIL	1,600	1,01	-16,88
NOS	5,775	-0,52	-20,30
PHAROL	0,127	-1,55	-41,22
NAVIGATOR	2,541	-2,27	-27,21
REN	2,486	-1,70	-10,64
SEMAPA	9,910	1,64	-21,94
SONAE CAP.	0,590	1,90	15,69
SONAE SGPS	0,753	-3,34	-28,15

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	1,90
SEMAPA	1,64
MOTA ENGIL	1,01
EDP	0,93
J MARTINS	0,26
REN	-1,70
NAVIGATOR	-2,27
ALTRI	-2,82
SONAE SGPS	-3,34
BCP	-6,28



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.424,25	-0,89%	-16,73%	5.935,67	4.400,37
CAC40	4.153,01	-0,45%	-10,44%	5.217,80	3.892,46
ESTX 50 PR	2.819,30	-0,39%	-13,72%	3.714,26	2.672,73
XTRA DAX	9.550,47	-0,59%	-11,10%	11.802,37	8.699,29
S&P 500	2.070,12	-0,64%	0,70%	2.132,82	1.810,10
IBEX 35	8.199,90	-0,62%	-14,08%	11.612,60	7.746,30
NIKKEI 225	15.434,14	-3,05%	-18,91%	20.952,71	14.865,77

