

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

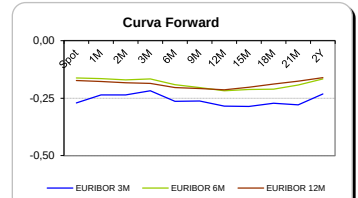
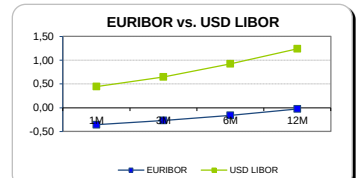
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

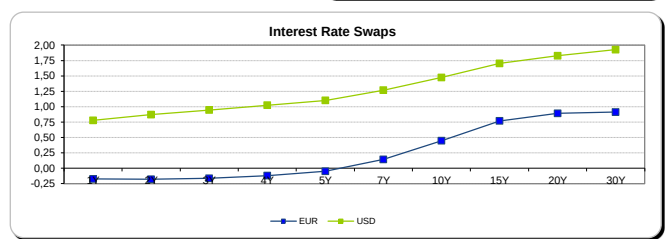
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3560	0	-1	1M	0,4481	0	1	0,5054	-0,8306
3M	-0,2650	0	-1	3M	0,6466	-1	2	0,5725	-0,7722
6M	-0,1590	0	-2	6M	0,9246	-2	2	0,7116	-0,6896
12M	-0,0260	0	-2	12M	1,2385	-3	1	0,9553	-0,5764

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1740	-1	-2	-0,2143	-0,0060	0,5119
2Y	-0,1800	-1	-3	-0,1875	0,1000	0,6582
3Y	-0,1630	-2	-4	-0,1269	0,2639	0,7903
4Y	-0,1190	-2	-5	-0,0369	0,3846	0,9044
5Y	-0,0490	-2	-5	0,0724	0,5173	0,9963
7Y	0,1420	-2	-6	0,3146	0,7395	1,1312
10Y	0,4470	-2	-8	0,6189	0,9472	1,2419
15Y	0,7690	-3	-12	0,8842	1,0894	1,2693
20Y	0,8910	-4	-14	0,9771	1,1139	1,2244
30Y	0,9110	-4	-16	0,9768	1,0618	1,1262

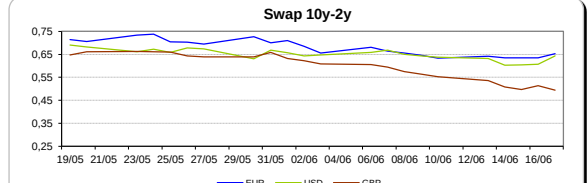
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7780	0	1	0,9322	1,2726	1,6446
2Y	0,8710	1	-3	1,0107	1,3642	1,7218
3Y	0,9470	1	-6	1,0971	1,4563	1,7355
4Y	1,0240	1	-8	1,1853	1,5402	1,8470
5Y	1,1030	1	-10	1,2746	1,6153	1,8925
7Y	1,2670	1	-11	1,4365	1,7395	1,9835
10Y	1,4730	0	-13	1,5775	1,8705	2,0619
15Y	1,7020	0	-15	1,8147	1,9575	2,0795
20Y	1,8280	0	-16	1,8985	2,0300	2,1015
30Y	1,9250	0	-17	1,9700	2,0325	2,1180

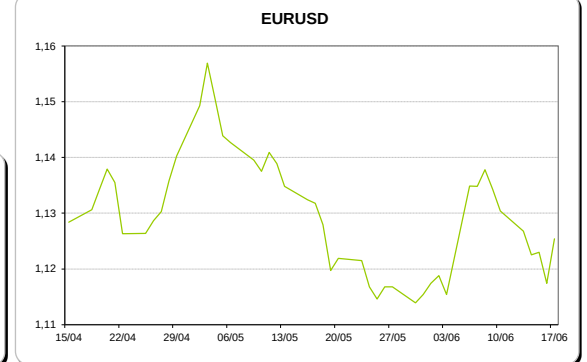
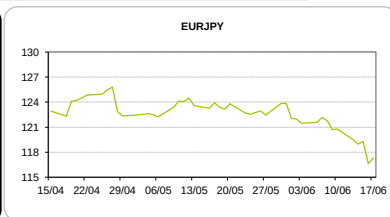
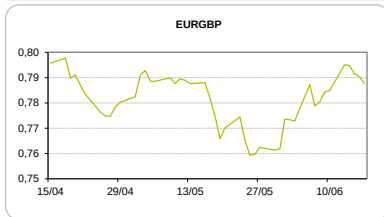


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,72	1,53	-1,02	OT 2Y	0,865	0,02	25,10
JETFUEL	435,25	-22,00	-17,75	OT 5Y	2,160	-0,09	29,40
DIESEL	438,75	8,75	-5,75	OT 10Y	3,313	-0,11	22,20
COBRE	4.544,00	-104,50	-110,00	BUND 10Y	-0,363	3,83	-16,90
ZINCO	1.984,25	-47,00	86,75	SCHATZ 2Y	0,009	-0,46	-9,40
OURO	1.289,98	11,52	11,04	T-NOTE 2Y	2,392	3,44	-26,00
TRIGO	489,50	4,75	-1,75	T-NOTE 10Y	1,213	0,37	-26,30
LICENÇA C02	5,67	-0,04	-0,38	GILT 10Y	1,231	4,19	-30,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1254	0,72%	-0,57%	1,1291	1,1329	1,1416
EUR/GBP	0,7877	0,33%	-0,79%	0,7897	0,7918	0,7961
EUR/JPY	117,34	-0,59%	5,62%	117,34	117,34	117,34
EUR/CHF	1,0817	0,14%	2,54%	1,0799	1,0779	1,0741
EUR/BRL	3,8639	0,72%	2,22%	3,9806	4,0943	4,3121
EUR/PLN	4,4179	0,22%	-1,06%	4,4416	4,4634	4,5024

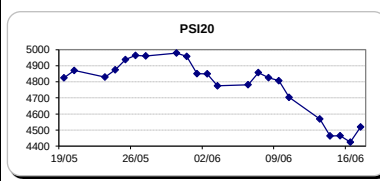


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1254	0.7877	117.34	1.0817	9.3942	7.4353	1.4507	1.52491	3.8639	9.4385
USD	0.8887	-	0.6996	104.29	0.9618	8.3349	6.6083	1.2863	1.3534	3.4283	8.3883

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,021	5,74	-36,67
BANCO BPI	1,113	2,11	2,02
BCP	0,019	6,15	-61,13
MONTEPIO	0,516	-4,80	-21,22
CORT. AMORIM	6,899	0,42	15,99
CTT	7,501	-0,20	-15,28
EDP	2,850	1,32	-14,18
EDP R	6,619	0,99	-8,70
GALP	11,815	2,21	10,21
J MARTINS	13,600	1,42	13,38
MOTA ENGIL	1,668	4,25	-13,35
NOS	5,872	1,68	-18,96
PHAROL	0,134	5,51	-37,98
NAVIGATOR	2,646	4,13	-24,20
REN	2,613	5,11	-6,07
SEMAPA	10,200	2,93	-19,65
SONAE CAP.	0,561	-4,92	10,00
SONAE SGPS	0,794	5,44	-24,24

Maiores ganhos/perdas	
Título	Variação %
BCP	6,15
ALTRI	5,74
PHAROL	5,51
SONAE SGPS	5,44
REN	5,11
CTT	-0,20
MONTEPIO	-4,80
SONAE CAP.	-4,92



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.519,19	2,15%	-14,94%	5.935,67	4.400,37
CAC40	4.193,83	0,98%	-9,56%	5.217,80	3.892,46
ESTX 50 PR	2.849,17	1,06%	-12,80%	3.714,26	2.672,73
XTRA DAX	9.631,36	0,85%	-10,35%	11.802,37	8.699,29
S&P 500	2.069,51	-0,41%	1,25%	2.132,82	1.810,10
IBEX 35	8.362,00	1,98%	-12,39%	11.612,60	7.746,30
NIKKEI 225	15.599,66	1,07%	-18,04%	20.952,71	14.865,77

