

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

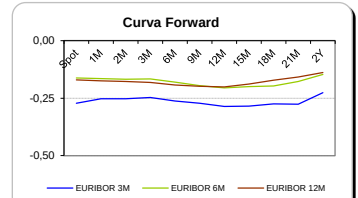
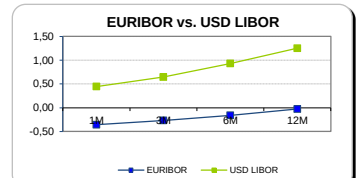
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

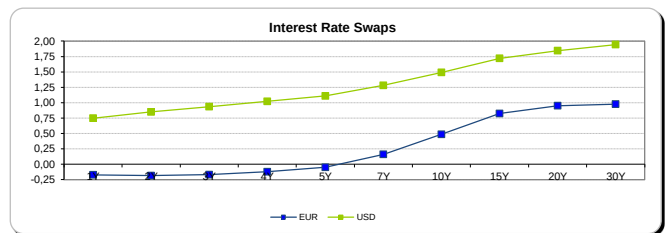
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3580	0	-1	1M	0,4481	0	0	0,5134	-0,8246
3M	-0,2660	0	-1	3M	0,6465	0	-1	0,5863	-0,7666
6M	-0,1590	0	-2	6M	0,9307	1	-2	0,7288	-0,6786
12M	-0,0290	0	-2	12M	1,2515	1	-5	0,9818	-0,5576

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1700	0	-2	-0,2044	0,0168	0,5368
2Y	-0,1840	0	-4	-0,1704	0,1458	0,6907
3Y	-0,1680	0	-6	-0,1083	0,2760	0,8221
4Y	-0,1230	0	-7	-0,0128	0,4179	0,9389
5Y	-0,0490	1	-8	0,0966	0,5492	1,0203
7Y	0,1610	2	-8	0,3419	0,7768	1,1783
10Y	0,4850	3	-9	0,6538	0,9941	1,2986
15Y	0,8230	4	-11	0,9323	1,1468	1,3342
20Y	0,9510	5	-13	1,0322	1,1757	1,2914
30Y	0,9780	6	-14	1,0396	1,1295	1,1974

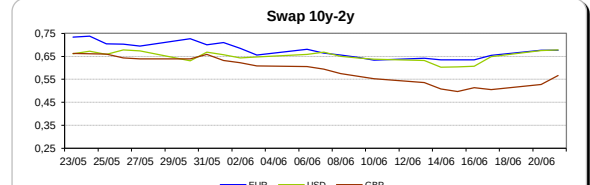
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7490	2	-4	0,9976	1,3370	1,7180
2Y	0,8490	3	-7	1,0500	1,4320	1,7975
3Y	0,9350	5	-9	1,1595	1,5260	1,8460
4Y	1,0220	6	-10	1,2500	1,6130	1,9185
5Y	1,1090	7	-10	1,3420	1,6880	1,9905
7Y	1,2800	7	-11	1,5065	1,8095	2,0450
10Y	1,4910	8	-12	1,6800	1,9370	2,1175
15Y	1,7200	7	-14	1,8795	2,0590	2,1690
20Y	1,8450	7	-15	1,9785	2,1115	2,1990
30Y	1,9430	7	-15	2,0465	2,1255	2,2005

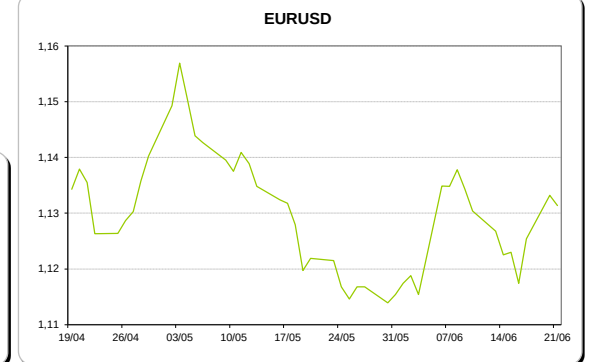
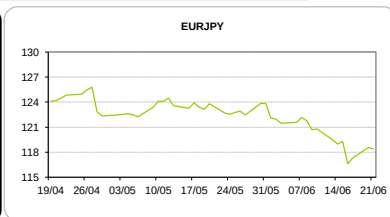
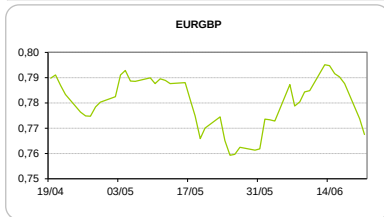


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,70	-0,95	0,43	OT 2Y	0,776	0,03	18,60
JETFUEL	451,25	16,00	2,25	OT 5Y	2,033	0,00	17,80
DIESEL	456,25	17,50	9,75	OT 10Y	3,168	0,01	5,90
COBRE	4.636,50	92,00	66,00	BUND 10Y	-0,331	-1,67	-14,20
ZINCO	2.004,25	28,50	139,75	SCHATZ 2Y	0,034	0,00	-7,40
OURO	1.270,25	-19,82	18,10	T-NOTE 2Y	2,447	1,05	-17,00
TRIGO	477,50	-10,00	-1,25	T-NOTE 10Y	1,266	0,75	-18,00
LICENÇA C02	5,56	-0,30	-0,41	GILT 10Y	1,370	4,16	-18,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1314	-0,16%	0,88%	1,1351	1,1389	1,1476
EUR/GBP	0,76755	0,81%	0,90%	0,7697	0,7718	0,7765
EUR/JPY	118,39	0,15%	3,64%	118,39	118,39	118,39
EUR/CHF	1,0807	0,69%	2,72%	1,0790	1,0771	1,0735
EUR/BRL	3,8311	0,24%	4,68%	3,9445	4,0575	4,2634
EUR/PLN	4,3945	-0,13%	1,12%	4,4177	4,4393	4,4784



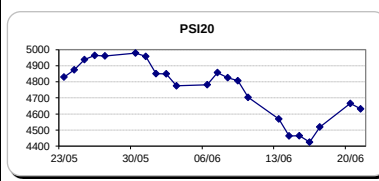
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1314	0,7676	118,39	1,0807	9,3021	7,4364	1,4435	1,50885	3,8311	9,3583
USD	0,8872	-	0,6816	104,52	0,9585	8,2532	6,5976	1,2815	1,3408	3,3977	8,3110

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,202	0,19	-32,87
BANCO BPI	1,119	0,36	2,57
BCP	0,020	-7,51	-59,69
MONTEPIO	0,513	0,00	-21,68
CORT. AMORIM	7,096	0,72	19,30
CTT	7,607	-1,73	-14,08
EDP	2,933	-1,05	-11,68
EDP R	6,775	-0,01	-6,55
GALP	12,130	0,54	13,15
J MARTINS	14,185	0,64	18,26
MOTA ENGIL	1,701	-1,10	-11,64
NOS	5,975	-0,07	-17,54
PHAROL	0,128	0,00	-40,76
NAVIGATOR	2,722	-0,66	-22,02
REN	2,637	0,11	-5,21
SEMAPA	10,485	-0,29	-17,41
SONAE CAP.	0,567	-2,24	11,18
SONAE SGPS	0,800	-2,56	-23,66

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	0,72
J MARTINS	0,64
GALP	0,54
BANCO BPI	0,36
ALTRI	0,19
MOTA ENGIL	-1,10
CTT	-1,73
SONAE CAP.	-2,24
SONAE SGPS	-2,56
BCP	-7,51



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.631,56	-0,72%	-12,83%	5.935,67	4.400,37
CAC40	4.367,24	0,61%	-5,82%	5.217,80	3.892,46
ESTX 50 PR	2.967,34	0,83%	-9,19%	3.714,26	2.672,73
XTRA DAX	10.015,54	0,54%	-6,77%	11.802,37	8.699,29
S&P 500	2.085,92	0,13%	2,06%	2.132,82	1.810,10
IBEX 35	8.667,30	0,23%	-9,19%	11.612,60	7.746,30
NIKKEI 225	16.169,11	1,28%	-15,05%	20.952,71	14.865,77

