

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

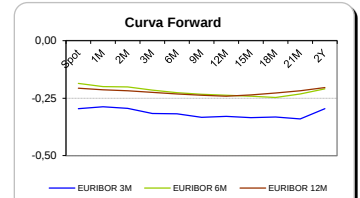
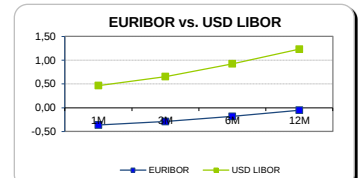
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

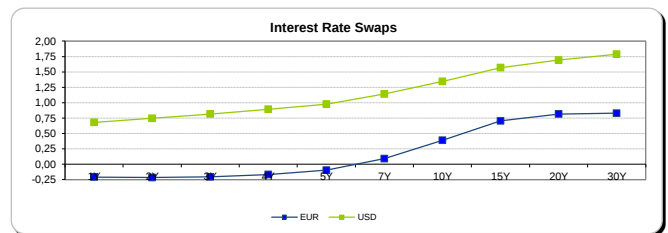
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3630	0	-1	1M	0,4651	0	1	0,5119	-0,8286
3M	-0,2900	0	-3	3M	0,6541	1	-2	0,5584	-0,7798
6M	-0,1820	0	-3	6M	0,9242	1	-5	0,6775	-0,7016
12M	-0,0520	0	-3	12M	1,2303	1	-9	0,9209	-0,5840

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2070	-1	-5	-0,2422	-0,0922	0,3520
2Y	-0,2160	1	-6	-0,2231	0,0108	0,4855
3Y	-0,2050	1	-8	-0,1794	0,1242	0,6093
4Y	-0,1650	1	-10	-0,1061	0,2473	0,7161
5Y	-0,0950	1	-11	-0,0147	0,3683	0,8030
7Y	0,0900	1	-14	0,1987	0,5775	0,9494
10Y	0,3910	1	-18	0,4830	0,7843	1,0630
15Y	0,7040	2	-24	0,7389	0,9230	1,0899
20Y	0,8160	2	-28	0,8253	0,9464	1,0478
30Y	0,8280	1	-31	0,8254	0,9003	0,9598

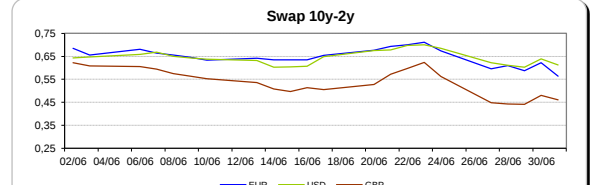
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6820	2	-18	0,8267	1,1440	1,5090
2Y	0,7470	1	-27	0,8850	1,2335	1,5770
3Y	0,8170	1	-33	0,9770	1,3240	1,6180
4Y	0,8950	1	-35	1,0620	1,4035	1,6900
5Y	0,9780	0	-35	1,1495	1,4730	1,7605
7Y	1,1420	0	-35	1,3030	1,5910	1,8280
10Y	1,3460	0	-35	1,4755	1,7270	1,9090
15Y	1,5690	0	-37	1,6810	1,8550	1,9680
20Y	1,6910	-1	-37	1,7830	1,9120	1,9895
30Y	1,7880	-1	-38	1,8580	1,9240	2,0342

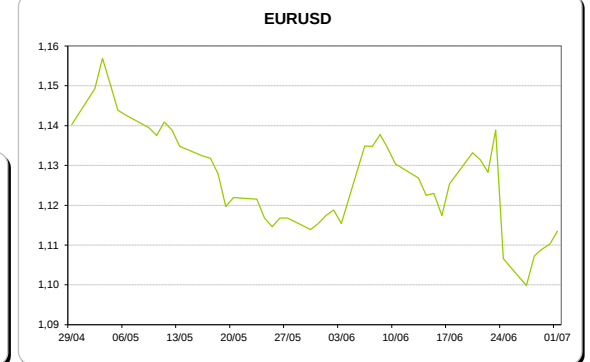
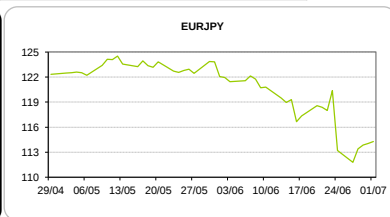
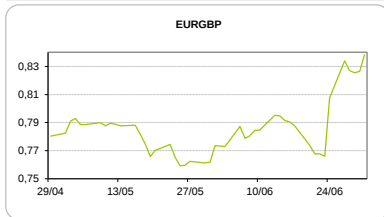


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,81	0,10	-0,34	OT 2Y	0,567	-0,01	7,00
JETFUEL	444,75	-1,00	-29,75	OT 5Y	1,796	-0,03	-4,50
DIESEL	449,75	-7,75	-4,50	OT 10Y	3,011	0,01	-10,80
COBRE	4.850,50	7,00	174,00	BUND 10Y	-0,514	0,71	-28,20
ZINCO	2.102,00	16,00	180,75	SCHATZ 2Y	-0,028	0,23	-12,00
OURO	1.336,34	14,14	123,36	T-NOTE 10Y	2,279	-1,19	-34,30
TRIGO	431,75	-13,75	-53,25	T-NOTE 2Y	1,109	0,75	-36,40
LICENÇA C02	4,64	0,17	-1,33	GILT 10Y	0,951	-4,82	-52,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1135	0,30%	-0,35%	1,1173	1,1214	1,1298
EUR/GBP	0,8383	-1,41%	-7,72%	0,8403	0,8422	0,8461
EUR/JPY	114,29	-0,21%	6,81%	114,29	114,29	114,29
EUR/CHF	1,0842	-0,02%	1,97%	1,0822	1,0803	1,0763
EUR/BRL	3,6127	-1,20%	11,58%	3,7278	3,8425	4,0490
EUR/PLN	4,4099	-0,71%	-0,46%	4,4340	4,4552	4,4936

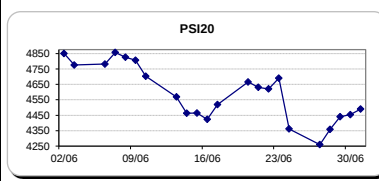


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1135	0.8383	114.29	1.0842	9.3984	7.4404	1.4375	1.48883	3.6127	9.2880
USD	0.8988	-	0.754	102.68	0.9745	8.4347	6.6863	1.2899	1.3369	3.2371	8.3375

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,051	4,99	-36,04
BANCO BPI	1,099	-0,81	0,73
BCP	0,019	2,75	-61,74
MONTEPIO	0,501	-0,99	-23,51
CORT. AMORIM	7,279	1,03	22,38
CTT	7,048	-0,93	-20,40
EDP	2,782	1,02	-16,23
EDP R	6,789	0,13	-6,36
GALP	12,505	0,04	16,65
J MARTINS	14,225	0,46	18,59
MOTA ENGIL	1,480	-0,54	-23,12
NOS	5,554	1,91	-23,35
PHAROL	0,109	4,81	-49,55
NAVIGATOR	2,590	3,02	-25,81
REN	2,600	2,65	-6,54
SEMAPA	10,080	1,81	-20,60
SONAE CAP.	0,548	0,74	7,45
SONAE SGPS	0,700	-0,71	-33,21

Maiores ganhos/perdas	
Título	Variação %
ALTRI	4,99
PHAROL	4,81
NAVIGATOR	3,02
BCP	2,75
REN	2,65
MOTA ENGIL	-0,54
SONAE SGPS	-0,71
BANCO BPI	-0,81
CTT	-0,93
MONTEPIO	-0,99



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.490,70	0,83%	-15,48%	5.929,72	4.175,28
CAC40	4.273,96	0,86%	-7,83%	5.217,80	3.892,46
ESTX 50 PR	2.883,06	0,64%	-11,77%	3.714,26	2.672,73
XTRA DAX	9.776,12	0,99%	-9,00%	11.802,37	8.699,29
S&P 500	2.103,74	0,24%	2,93%	2.132,82	1.810,10
IBEX 35	8.268,90	1,29%	-13,36%	11.612,60	7.579,80
NIKKEI 225	15.682,48	0,68%	-17,61%	20.946,93	14.864,01

