

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

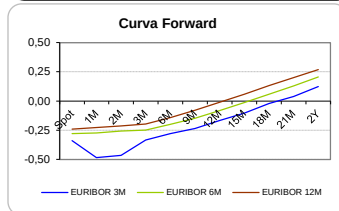
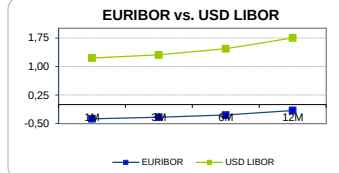
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

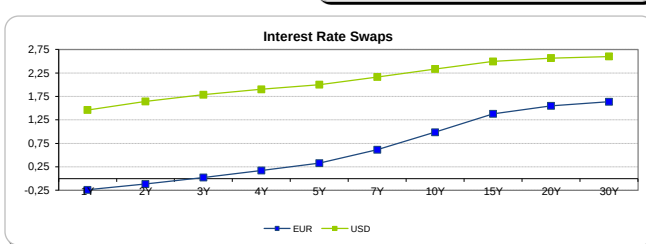
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,2239	0	10	0,2561	-0,7814
3M	-0,3310	0	0	3M	1,3035	0	7	0,2971	-0,7264
6M	-0,2730	0	-1	6M	1,4627	0	5	0,4476	-0,6502
12M	-0,1540	0	-1	12M	1,7523	0	2	0,6549	-0,4888

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2390	0	1	-0,0113	0,6007	1,1612
2Y	-0,1170	1	6	0,1296	0,7514	1,2785
3Y	0,0220	1	11	0,2864	0,8865	1,3985
4Y	0,1740	1	15	0,4402	1,0080	1,5097
5Y	0,3290	1	18	0,5819	1,1320	1,6030
7Y	0,6150	1	22	0,8418	1,3521	1,7570
10Y	0,9870	1	23	1,1700	1,5801	1,8920
15Y	1,3780	0	22	1,4823	1,7571	1,9591
20Y	1,5490	0	21	1,6124	1,8104	1,9415
30Y	1,6370	0	20	1,6640	1,7939	1,8765

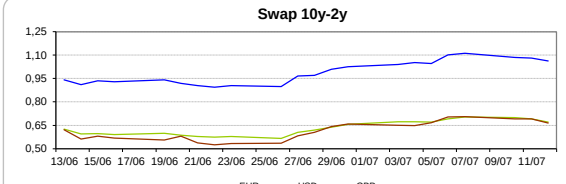
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4640	-1	6	1,7638	2,1745	2,4565
2Y	1,6420	-1	9	1,8450	2,2520	2,5065
3Y	1,7860	-1	10	1,9635	2,3185	2,5405
4Y	1,9010	-2	12	2,0525	2,3775	2,5855
5Y	2,0000	-2	13	2,1305	2,4265	2,6477
7Y	2,1650	-2	15	2,2565	2,5080	2,6685
10Y	2,3360	-2	16	2,4174	2,5895	2,7050
15Y	2,4960	-1	15	2,5367	2,6520	2,7190
20Y	2,5680	-1	15	2,5655	2,6898	2,7065
30Y	2,6020	-1	15	2,6026	2,6310	2,7009

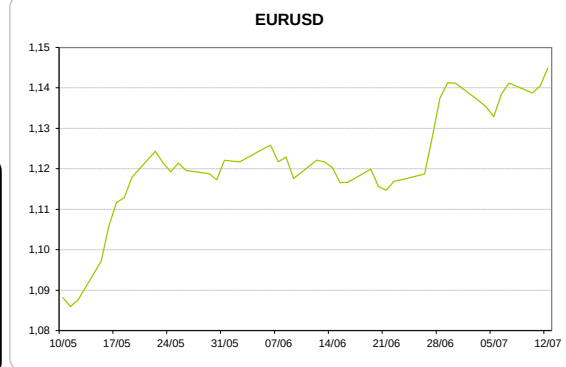
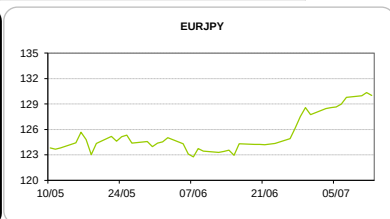
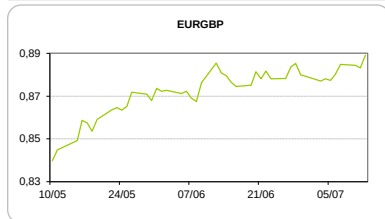


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,79	0,27	-0,85	OT 2Y	0,086	-0,03	-4,60
JETFUEL	437,50	-1,00	-9,25	OT 5Y	1,349	-0,04	0,40
DIESEL	441,50	1,00	6,50	OT 10Y	3,105	-0,05	12,10
COBRE	5.877,00	51,00	71,00	BUND 10Y	-0,105	-5,30	27,10
ZINCO	2.820,50	41,25	296,75	SCHATZ 2Y	0,032	-2,30	12,40
OURO	1.221,12	3,32	-44,78	T-NOTE 10Y	3,018	-4,14	7,40
TRIGO	540,25	-12,75	91,75	T-NOTE 2Y	1,843	-3,04	-1,20
LICENÇA C02	5,49	0,16	0,57	GILT 10Y	1,268	-1,78	27,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1449	0,39%	2,03%	1,1506	1,1565	1,1684
EUR/GBP	0,88925	-0,68%	-0,43%	0,8910	0,8931	0,8974
EUR/JPY	130,02	0,26%	-5,17%	130,02	130,02	130,02
EUR/CHF	1,1012	0,36%	-1,44%	1,1001	1,0988	1,0964
EUR/BRL	3,6817	1,35%	0,98%	3,7656	3,8390	3,9864
EUR/PLN	4,2338	0,13%	-0,95%	4,2554	4,2778	4,3227



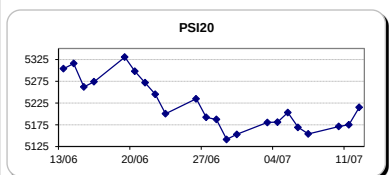
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1449	0,8893	130,02	1,1012	9,6084	7,4370	1,4560	1,4873	3,6817	9,4496
USD	0,8759	-	0,776	113,08	0,9644	8,4149	6,5141	1,2825	1,3030	3,2324	8,2861

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,992	0,63	3,31
BANCO BPI	1,056	-0,38	-6,63
BCP	0,2435	0,66	32,01
MONTEPIO	0,993	0,10	135,87
CORT. AMORIM	12,535	-0,99	47,47
CTT	5,423	0,61	-15,86
EDP	2,901	1,54	0,24
EDP R	6,894	0,67	14,21
GALP	13,415	2,09	-5,46
J MARTINS	17,385	-0,29	17,94
MOTA ENGIL	2,354	0,00	46,21
NOS	5,282	0,21	-6,31
PHAROL	0,332	7,79	60,39
NAVIGATOR	3,730	0,30	17,72
REN	2,713	0,59	0,56
SEMAPA	16,865	-0,21	25,86
SONAE CAP.	0,867	-0,23	15,91
SONAE SGPS	0,970	1,78	10,98

Maiores ganhos/perdas	
Título	Variação %
PHAROL	7,79
GALP	2,09
SONAE SGPS	1,78
EDP	1,54
EDP R	0,67
SEMAPA	-0,21
SONAE CAP.	-0,23
J MARTINS	-0,29
BANCO BPI	-0,38
CORT. AMORIM	-0,99



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.215,15	0,77%	11,45%	5.359,19	4.356,54
CAC40	5.222,13	1,59%	7,40%	5.442,10	4.270,99
ESTX 50 PR	3.515,23	1,46%	6,83%	3.666,80	2.883,32
XTRA DAX	12.626,58	1,52%	9,98%	12.951,54	9.841,11
S&P 500	2.441,29	0,64%	9,04%	2.453,82	2.083,79
IBEX 35	10.560,40	1,07%	12,92%	11.184,40	8.229,40
NIKKEI 225	20.098,38	-0,48%	5,15%	20.318,11	15.921,04

