

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

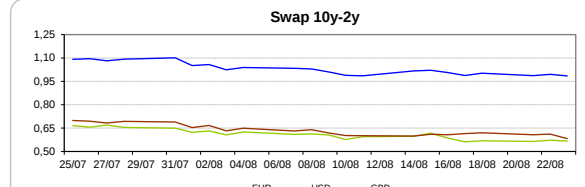
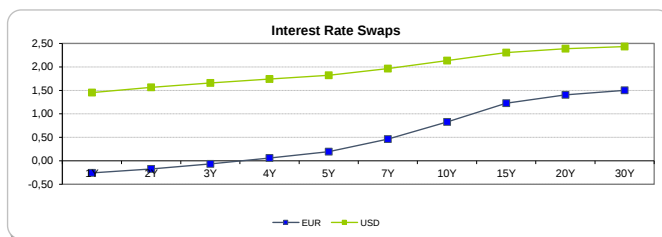
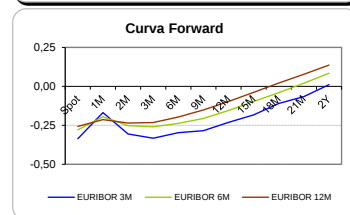
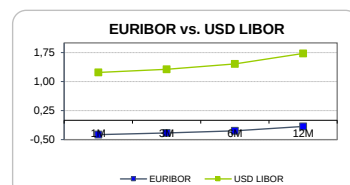
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2361	0	0	0,2513	-0,7838
3M	-0,3290	0	0	3M	1,3172	0	0	0,2815	-0,7262
6M	-0,2730	0	0	6M	1,4561	0	0	0,4051	-0,6512
12M	-0,1590	0	-1	12M	1,7273	0	-1	0,5943	-0,5024

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2570	0	0	-0,0971	0,4107	0,9820
2Y	-0,1750	0	-2	0,0200	0,5576	1,1180
3Y	-0,0670	0	-4	0,1503	0,6970	1,2450
4Y	0,0600	0	-6	0,2892	0,8350	1,3590
5Y	0,1950	0	-7	0,4240	0,9660	1,4600
7Y	0,4630	1	-8	0,6920	1,1950	1,6286
10Y	0,8260	1	-8	1,0300	1,4399	1,7640
15Y	1,2260	1	-8	1,3590	1,6345	1,8410
20Y	1,4050	2	-7	1,4944	1,6898	1,8290
30Y	1,5010	2	-8	1,5529	1,6817	1,7710

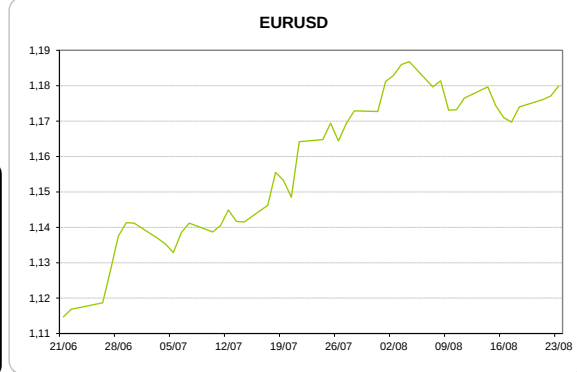
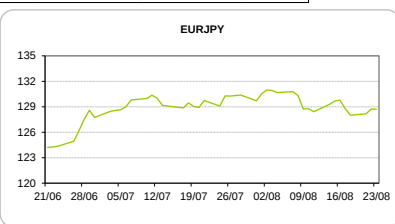
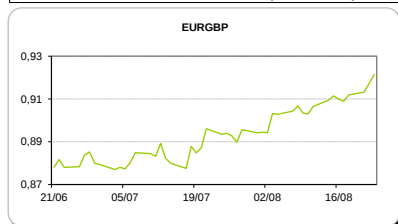
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4530	0	0	1,6765	1,9720	2,2625
2Y	1,5650	0	-3	1,7365	2,0450	2,3230
3Y	1,6570	0	-5	1,8165	2,1160	2,3620
4Y	1,7400	0	-6	1,8900	2,1820	2,4135
5Y	1,8200	1	-7	1,9620	2,2375	2,4769
7Y	1,9650	1	-7	2,0895	2,3285	2,5060
10Y	2,1330	1	-8	2,2315	2,4205	2,5495
15Y	2,3050	2	-8	2,3620	2,4880	2,5720
20Y	2,3870	2	-8	2,4180	2,5140	2,5680
30Y	2,4330	2	-7	2,4410	2,4980	2,5380

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,48	0,61	4,17	OT 2Y	0,061	0,00	-3,00
JETFUEL	472,75	1,50	23,00	OT 5Y	1,157	0,04	-0,70
DIESEL	484,00	5,75	23,25	OT 10Y	2,813	0,04	-9,10
COBRE	6,587,50	-6,00	576,00	BUND 10Y	-0,352	-2,40	-16,30
ZINCO	3,117,00	-10,00	365,25	SCHATZ 2Y	-0,103	-0,91	-9,40
OURO	1,287,43	2,28	32,38	T-NOTE 10Y	2,895	-2,36	-6,40
TRIGO	432,50	3,50	-90,00	T-NOTE 2Y	1,783	-1,14	-5,70
LICENÇA C02	5,96	0,18	0,87	GILT 10Y	1,043	-2,66	-13,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1799	0,24%	1,30%	1,1858	1,1920	1,2047
EUR/GBP	0,92133	-0,46%	-3,02%	0,9231	0,9250	0,9293
EUR/JPY	128,71	0,02%	0,30%	128,71	128,71	128,71
EUR/CHF	1,1409	-0,19%	-3,45%	1,1397	1,1383	1,1361
EUR/BRL	3,7238	-0,10%	-1,58%	3,7938	3,8591	3,9974
EUR/PLN	4,2836	-0,20%	-0,48%	4,3046	4,3269	4,3731



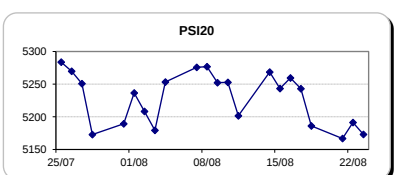
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1799	0,9213	128,71	1,1409	9,5325	7,4379	1,4828	1,49558	3,7238	9,2964
USD	0,8466	-	0,7816	109,05	0,9651	8,0751	6,2972	1,2562	1,2661	3,1553	7,8792

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,744	-0,95	-3,11
BANCO BPI	1,070	0,00	-5,39
BCP	0,2263	-0,31	22,68
MONTEPIO	0,995	-0,20	136,34
CORT. AMORIM	11,445	1,28	34,65
CTT	5,185	-1,24	-19,55
EDP	3,202	-0,56	10,64
EDP R	6,824	-0,61	13,06
GALP	13,895	0,14	-2,08
J MARTINS	16,725	0,00	13,47
MOTA ENGIL	2,361	-1,79	46,65
NOS	5,370	-0,68	-4,75
PHAROL	0,321	-0,31	55,07
NAVIGATOR	3,691	0,35	16,49
REN	2,795	-0,32	3,60
SEMAPA	15,680	-0,88	17,01
SONAE CAP.	0,767	-2,04	2,54
SONAE SGPS	0,960	-0,31	9,84

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	1,28
NAVIGATOR	0,35
GALP	0,14
SEMAPA	-0,88
ALTRI	-0,95
CTT	-1,24
MOTA ENGIL	-1,79
SONAE CAP.	-2,04



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.173,09	-0,35%	10,56%	5.359,19	4.356,54
CAC40	5.115,39	-0,32%	5,20%	5.442,10	4.310,88
ESTX 50 PR	3.440,01	-0,45%	4,54%	3.666,80	2.922,82
XTRA DAX	12.184,13	-0,37%	6,12%	12.951,54	10.174,92
S&P 500	2.447,42	-0,21%	9,32%	2.490,87	2.083,79
IBEX 35	10.333,80	-0,73%	10,50%	11.184,40	8.506,30
NIKKEI 225	19.434,64	0,26%	1,68%	20.318,11	16.111,81

