

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

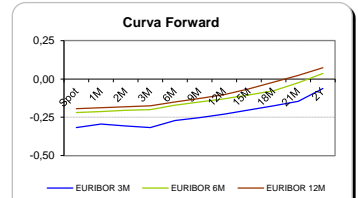
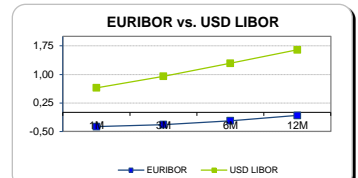
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

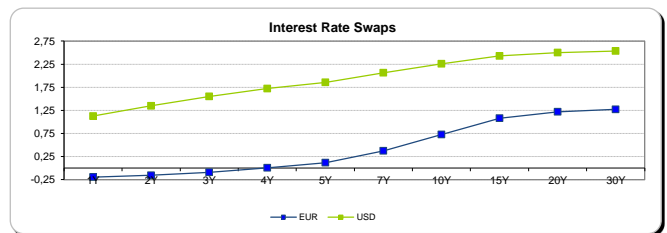
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,6489	0	11	0,2619	-0,8198
3M	-0,3160	0	0	3M	0,9508	0	7	0,3823	-0,7402
6M	-0,2170	0	-1	6M	1,2932	0	5	0,5439	-0,6726
12M	-0,0780	0	-1	12M	1,6457	0	9	0,7891	-0,5016

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1940	0	0	-0,1032	0,3158	0,9000
2Y	-0,1550	-1	0	-0,0149	0,4661	1,0429
3Y	-0,0880	0	2	0,0956	0,6119	1,1731
4Y	0,0060	1	6	0,2270	0,7529	1,2845
5Y	0,1200	1	10	0,3609	0,8866	1,3658
7Y	0,3750	2	16	0,6261	1,1091	1,5126
10Y	0,7270	2	21	0,9474	1,3203	1,6260
15Y	1,0830	2	24	1,2280	1,4680	1,6582
20Y	1,2210	2	24	1,3307	1,4968	1,6173
30Y	1,2730	2	26	1,3524	1,4623	1,5373

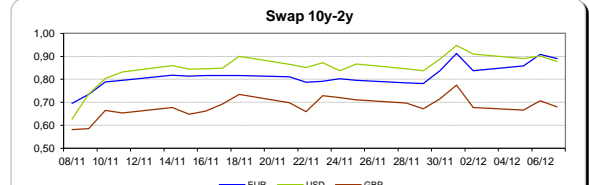
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1250	2	16	1,5413	2,1520	2,4880
2Y	1,3480	3	31	1,7075	2,2380	2,5320
3Y	1,5530	4	43	1,8570	2,3190	2,5630
4Y	1,7210	4	52	1,9710	2,3820	2,5970
5Y	1,8560	4	57	2,0700	2,4310	2,6465
7Y	2,0640	4	61	2,2160	2,5060	2,6620
10Y	2,2600	3	61	2,3570	2,5790	2,6920
15Y	2,4280	3	58	2,4810	2,6360	2,6990
20Y	2,5010	3	54	2,5270	2,6370	2,6825
30Y	2,5380	2	51	2,5380	2,6075	2,6350

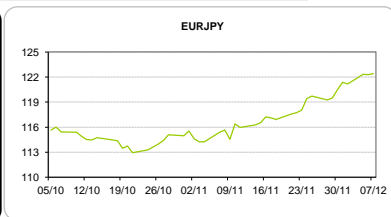
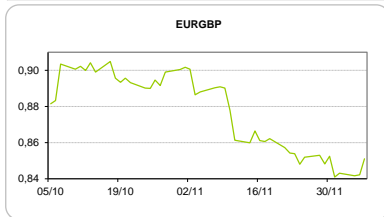


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	53,12	-0,81	5,92	OT 2Y	0,182	-0,01	-14,00
JETFUEL	485,00	-7,75	63,50	OT 5Y	1,986	-0,09	12,80
DIESEL	482,25	-6,25	57,00	OT 10Y	3,513	-0,12	28,20
COBRE	5.872,50	-66,00	893,00	BUND 10Y	-0,126	-2,82	19,40
ZINCO	2.785,00	33,75	342,00	SCHATZ 2Y	-0,018	2,29	-3,50
OURO	1.175,87	6,11	-105,78	T-NOTE 2Y	3,101	-3,05	45,40
TRIGO	402,25	-4,50	-25,50	T-NOTE 5Y	1,692	-1,89	28,00
LICENÇA C02	4,31	-0,19	-1,92	GILT 10Y	1,416	-5,53	18,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,073	-0,04%	-3,00%	1,0778	1,0827	1,0933
EUR/GBP	0,85095	-1,04%	4,64%	0,8528	0,8549	0,8592
EUR/JPY	122,42	-0,11%	-5,73%	122,42	122,42	122,42
EUR/CHF	1,0831	-0,02%	-0,68%	1,0816	1,0802	1,0770
EUR/BRL	3,6577	-0,08%	-3,26%	3,7673	3,8728	4,0701
EUR/PLN	4,4390	0,38%	-2,47%	4,4650	4,4896	4,5359

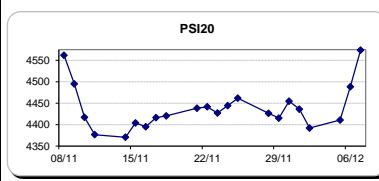


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0730	0,8510	122,42	1,0831	9,7661	7,4382	1,4251	1,43858	3,6577	8,9950
USD	0,9291	-	0,7928	113,59	1,0070	9,0665	6,9111	1,3246	1,3368	3,3935	8,3561

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,769	2,14	-20,99
BANCO BPI	1,130	0,18	3,57
BCP	1,2597	5,86	-65,65
MONTEPIO	0,430	0,00	-34,35
CORT. AMORIM	7,898	1,82	32,78
CTT	6,004	2,90	-32,19
EDP	2,820	1,00	-15,09
EDP R	5,911	-1,05	-18,47
GALP	13,845	2,75	29,15
J MARTINS	14,830	1,82	23,63
MOTA ENGIL	1,604	2,36	-16,68
NOS	5,370	2,34	-25,89
PHAROL	0,190	9,20	-12,06
NAVIGATOR	3,095	3,24	-11,34
REN	2,580	0,43	-7,26
SEMAPA	12,730	3,54	0,28
SONAE CAP.	0,760	4,40	49,02
SONAE SGPS	0,799	0,25	-23,76

Maiores ganhos/perdas	
Título	Variação %
PHAROL	9,20
BCP	5,86
SONAE CAP.	4,40
SEMAPA	3,54
NAVIGATOR	3,24
EDP R	-1,05



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.573,92	1,90%	-13,91%	5.349,85	4.175,28
CAC40	4.694,72	1,36%	1,24%	4.803,48	3.892,46
ESTX 50 PR	3.142,24	1,34%	-3,83%	3.394,93	2.672,73
XTRA DAX	10.986,69	1,96%	2,27%	10.992,55	8.699,29
S&P 500	2.218,70	0,29%	8,55%	2.218,82	1.810,10
IBEX 35	8.960,40	0,75%	-6,12%	10.158,20	7.579,80
NIKKEI 225	18.496,69	0,74%	-2,82%	19.869,08	14.864,01

