

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

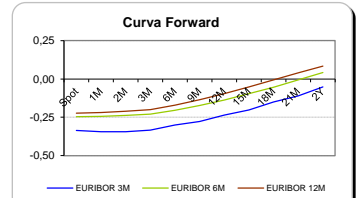
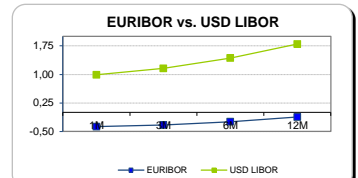
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

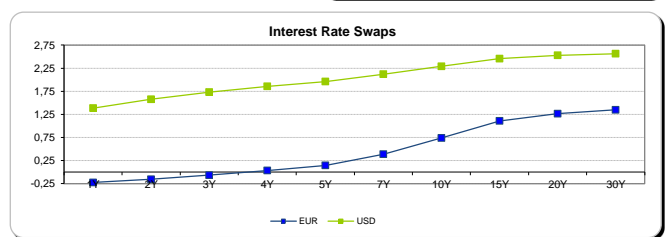
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,9900	0	14	0,2555	-0,7740
3M	-0,3320	0	0	3M	1,1576	0	5	0,3384	-0,7298
6M	-0,2410	0	0	6M	1,4296	0	1	0,4878	-0,6688
12M	-0,1180	0	-1	12M	1,7990	0	0	0,7044	-0,4966

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2240	0	-3	-0,1010	0,2955	0,8180
2Y	-0,1560	0	-3	-0,0054	0,4175	0,9535
3Y	-0,0670	0	-4	0,0945	0,5530	1,0830
4Y	0,0340	-1	-4	0,2070	0,6845	1,1955
5Y	0,1470	-1	-4	0,3285	0,8150	1,2960
7Y	0,3890	-1	-4	0,5790	1,0385	1,4425
10Y	0,7370	-1	-4	0,8990	1,2710	1,5700
15Y	1,1080	-2	-7	1,2010	1,4443	1,6280
20Y	1,2660	-2	-8	1,3160	1,4855	1,6105
30Y	1,3480	-2	-9	1,3600	1,4705	1,5500

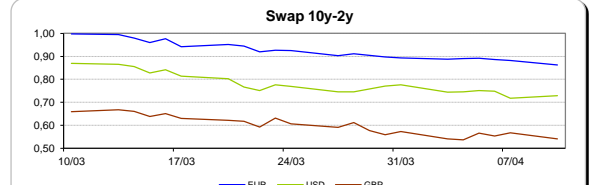
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3880	0	2	1,7821	2,2530	2,5165
2Y	1,5760	0	-7	1,9105	2,3270	2,5585
3Y	1,7340	-1	-13	2,0225	2,3890	2,5975
4Y	1,8580	-1	-16	2,1145	2,4405	2,6325
5Y	1,9600	-2	-17	2,1915	2,4865	2,6870
7Y	2,1210	-3	-18	2,3130	2,5615	2,7090
10Y	2,2920	-4	-17	2,4445	2,6370	2,7410
15Y	2,4570	-4	-16	2,5585	2,6910	2,7560
20Y	2,5300	-5	-15	2,6015	2,6955	2,7380
30Y	2,5630	-5	-14	2,6065	2,6665	2,7242

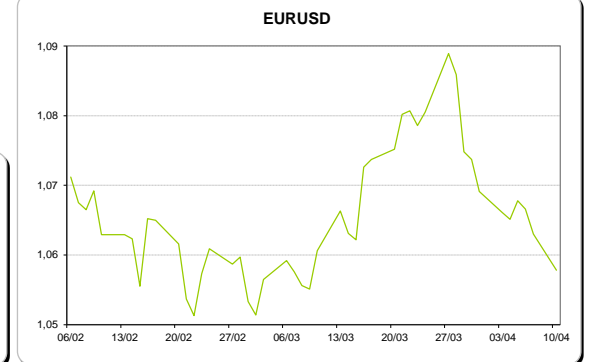
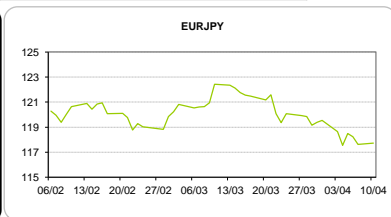
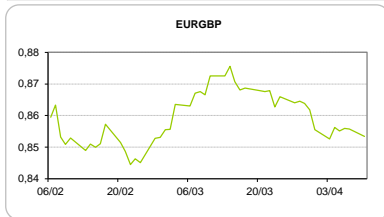


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,85	0,61	4,22	OT 2Y	0,442	-0,02	39,20
JETFUEL	495,50	3,75	0,25	OT 5Y	2,197	0,00	38,30
DIESEL	496,00	4,25	-1,50	OT 10Y	3,820	-0,05	-20,80
COBRE	5.847,50	-24,00	61,00	BUND 10Y	-0,244	-3,16	-24,50
ZINCO	2.665,50	-39,75	-25,25	SCHATZ 2Y	-0,219	-3,42	-4,70
OURO	1.256,63	2,18	51,90	T-NOTE 10Y	3,072	-2,40	-22,90
TRIGO	426,75	2,75	-13,75	T-NOTE 2Y	1,790	-2,28	-17,10
LICENÇA C02	4,78	-0,11	-0,39	GILT 10Y	1,027	0,55	-16,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0578	-0,49%	-0,26%	1,0626	1,0678	1,0794
EUR/GBP	0,85335	0,28%	2,24%	0,8551	0,8569	0,8610
EUR/JPY	117,72	-0,07%	3,99%	117,72	117,72	117,72
EUR/CHF	1,0685	0,04%	0,96%	1,0672	1,0657	1,0627
EUR/BRL	3,334	-0,13%	0,63%	3,4171	3,4977	3,6415
EUR/PLN	4,2388	-0,42%	2,34%	4,2615	4,2845	4,3304

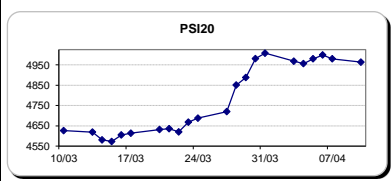


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0578	0,8534	117,72	1,0685	9,6176	7,4366	1,4164	1,41473	3,3340	9,1357
USD	0,9434	-	0,8047	111,14	1,0080	9,0665	7,0150	1,3359	1,3337	3,1455	8,6271

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,220	0,21	9,21
BANCO BPI	1,070	0,47	-5,39
BCP	0,1799	-0,33	-2,47
MONTEPIO	0,417	0,00	-0,95
CORT. AMORIM	10,760	1,46	26,59
CTT	5,043	-0,36	-21,75
EDP	3,180	0,00	9,88
EDP R	6,990	0,00	15,81
GALP	14,570	0,34	2,68
J MARTINS	16,755	-0,56	13,67
MOTA ENGIL	2,115	-3,03	31,37
NOS	5,042	-0,12	-10,57
PHAROL	0,330	-2,08	59,42
NAVIGATOR	3,795	0,32	16,23
REN	2,775	-4,93	2,85
SEMAPA	14,510	-0,14	8,28
SONAE CAP.	0,871	0,58	16,44
SONAE SGPS	0,918	-0,33	5,03
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	1,46
SONAE CAP.	0,58
BANCO BPI	0,47
GALP	0,34
NAVIGATOR	0,32
CTT	-0,36
J MARTINS	-0,56
PHAROL	-2,08
MOTA ENGIL	-3,03
REN	-4,93



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.963,80	-0,34%	6,08%	5.125,03	4.175,28
CAC40	5.107,45	-0,54%	5,04%	5.135,28	3.955,98
ESTX 50 PR	3.480,44	-0,44%	5,77%	3.508,11	2.678,27
XTRA DAX	12.200,52	-0,20%	6,27%	12.375,58	9.214,10
S&P 500	2.357,07	0,05%	5,26%	2.400,98	1.991,68
IBEX 35	10.437,70	-0,87%	11,61%	10.534,50	7.579,80
NIKKEI 225	18.797,88	0,71%	-1,66%	19.668,01	14.864,01

