

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

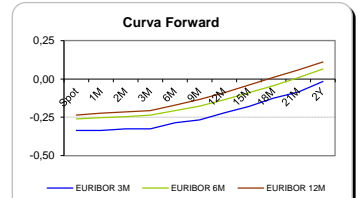
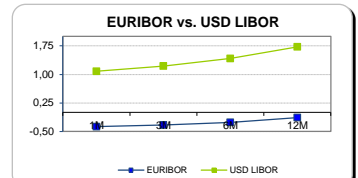
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

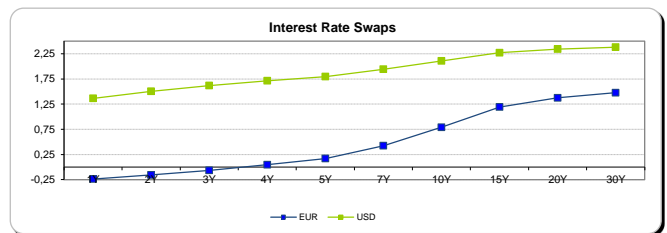
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,0842	0	9	0,2492	-0,7874
3M	-0,3290	0	0	3M	1,2196	0	4	0,2929	-0,7296
6M	-0,2570	0	-1	6M	1,4182	-1	-1	0,4245	-0,6620
12M	-0,1330	0	-1	12M	1,7257	-1	-5	0,6238	-0,4916

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2358	0	-1	-0,0930	0,3476	0,8991
2Y	-0,1580	1	-2	0,0092	0,4838	1,0360
3Y	-0,0640	1	-4	0,1218	0,6202	1,1670
4Y	0,0460	0	-5	0,2457	0,7578	1,2890
5Y	0,1690	0	-5	0,3749	0,8907	1,3970
7Y	0,4250	0	-5	0,6354	1,1290	1,5635
10Y	0,7890	0	-4	0,9780	1,3822	1,7150
15Y	1,1940	0	-2	1,3125	1,5835	1,7965
20Y	1,3750	1	0	1,4514	1,6443	1,7895
30Y	1,4750	1	2	1,5131	1,6389	1,7306

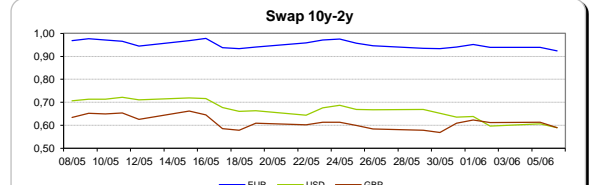
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3650	-1	-2	1,6296	1,9868	2,2531
2Y	1,5030	-2	-7	1,7085	2,0493	2,3087
3Y	1,6190	-3	-11	1,8166	2,1158	2,3205
4Y	1,7140	-4	-14	1,8885	2,1763	2,3941
5Y	1,7960	-4	-16	1,9585	2,2281	2,4297
7Y	1,9410	-5	-17	2,0796	2,3147	2,4570
10Y	2,1060	-5	-17	2,1950	2,4022	2,5300
15Y	2,2700	-5	-17	2,3392	2,4470	2,5240
20Y	2,3430	-5	-17	2,3916	2,4852	2,5115
30Y	2,3800	-5	-17	2,3840	2,4460	2,5008

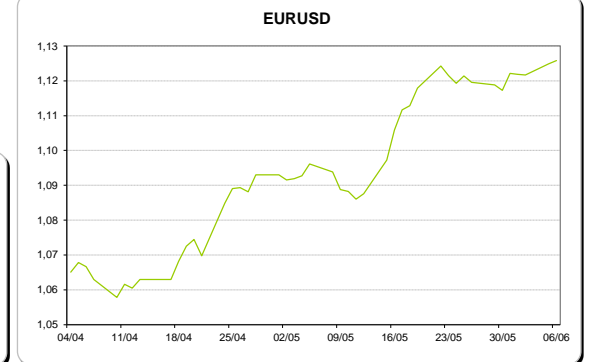
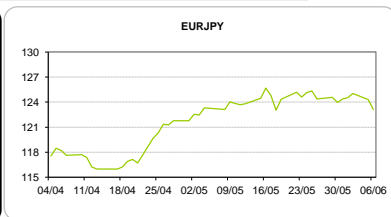
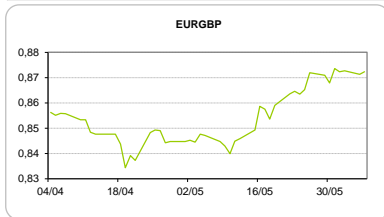


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,59	0,12	0,11	OT 2Y	0,206	-0,07	-23,30
JETFUEL	453,50	-5,50	5,00	OT 5Y	1,449	0,00	-40,30
DIESEL	439,00	-8,25	-4,00	OT 10Y	3,085	0,03	-30,50
COBRE	5.648,00	-37,00	43,00	BUND 10Y	-0,219	-3,31	-18,40
ZINCO	2.471,75	-45,75	-106,75	SCHATZ 2Y	-0,142	-2,74	-7,80
OURO	1.294,48	14,95	72,88	T-NOTE 10Y	2,890	-3,77	-19,80
TRIGO	436,50	7,00	-5,75	T-NOTE 2Y	1,786	-2,66	-9,20
LICENÇA C02	4,96	-0,21	0,38	GILT 10Y	1,002	-6,96	-16,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1258	0,08%	2,93%	1,1312	1,1368	1,1486
EUR/GBP	0,8723	-0,11%	-3,17%	0,8740	0,8758	0,8797
EUR/JPY	123,12	0,96%	-0,02%	123,12	123,12	123,12
EUR/CHF	1,0847	0,10%	0,57%	1,0836	1,0823	1,0796
EUR/BRL	3,6988	0,32%	-5,57%	3,7894	3,8671	4,0316
EUR/PLN	4,1925	-0,15%	0,82%	4,2151	4,2378	4,2846

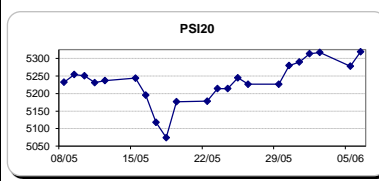


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1258	0,8723	123,12	1,0847	9,7733	7,4384	1,5164	1,49994	3,6988	9,5414
USD	0,8875	-	0,7757	109,385	0,9633	8,6805	6,6014	1,3468	1,3302	3,2790	8,4750

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,401	0,36	13,90
BANCO BPI	1,060	0,00	-6,28
BCP	0,2335	-1,23	26,59
MONTEPIO	0,585	-5,95	38,95
CORT. AMORIM	12,650	0,52	48,82
CTT	5,651	0,66	-12,32
EDP	3,257	2,84	12,54
EDP R	6,997	0,98	15,92
GALP	13,635	0,04	-3,91
J MARTINS	17,725	0,82	20,25
MOTA ENGIL	2,691	0,41	67,14
NOS	5,501	-0,09	-2,43
PHAROL	0,290	8,61	40,10
NAVIGATOR	3,993	1,27	22,30
REN	2,935	3,64	8,78
SEMAPA	16,915	2,98	26,23
SONAE CAP.	0,887	0,57	18,58
SONAE SGPS	0,916	-0,11	4,81
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	8,61
REN	3,64
SEMAPA	2,98
EDP	2,84
NAVIGATOR	1,27
NOS	-0,09
SONAE SGPS	-0,11
BCP	-1,23
MONTEPIO	-5,95



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.319,21	0,78%	13,68%	5.343,75	4.175,28
CAC40	5.269,22	-0,73%	8,37%	5.442,10	3.955,98
ESTX 50 PR	3.554,18	-0,71%	8,01%	3.666,80	2.678,27
XTRA DAX	12.690,12	-1,04%	10,53%	12.878,59	9.214,10
S&P 500	2.434,07	-0,08%	8,72%	2.440,23	1.991,68
IBEX 35	10.879,70	-0,05%	16,33%	11.184,40	7.579,80
NIKKEI 225	19.979,90	-0,95%	4,53%	20.239,81	14.864,01

