

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

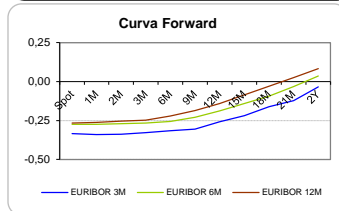
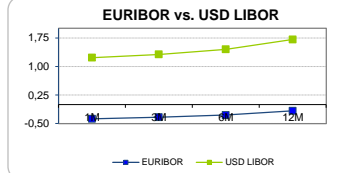
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

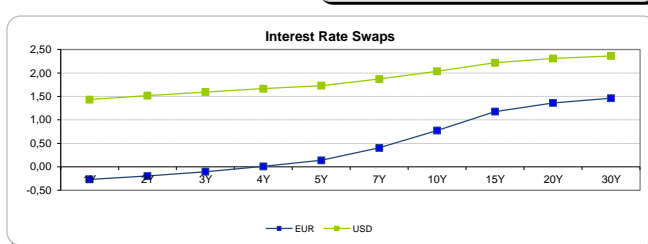
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2322	0	0	0,2489	-0,7876
3M	-0,3300	0	0	3M	1,3172	0	1	0,2828	-0,7262
6M	-0,2730	0	0	6M	1,4522	0	0	0,3981	-0,6516
12M	-0,1620	0	-1	12M	1,7079	-1	-2	0,5858	-0,5066

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2660	-1	-2	-0,1408	0,3518	0,9240
2Y	-0,1960	0	-3	-0,0289	0,5030	1,0670
3Y	-0,1020	-1	-6	0,0980	0,6420	1,2010
4Y	0,0110	-1	-8	0,2360	0,7830	1,3200
5Y	0,1390	-2	-10	0,3720	0,9180	1,4290
7Y	0,4040	-2	-11	0,6440	1,1540	1,5985
10Y	0,7740	-2	-10	0,9890	1,4048	1,7370
15Y	1,1790	-3	-9	1,3237	1,6030	1,8190
20Y	1,3610	-3	-8	1,4675	1,6670	1,8120
30Y	1,4620	-4	-6	1,5342	1,6676	1,7620

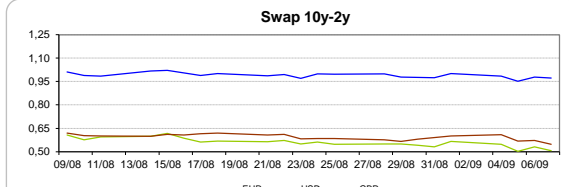
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4330	-2	-4	1,5953	1,8460	2,1215
2Y	1,5200	-3	-9	1,6295	1,9165	2,1780
3Y	1,5950	-5	-13	1,7095	1,9840	2,2050
4Y	1,6640	-6	-16	1,7775	2,0455	2,2730
5Y	1,7310	-6	-18	1,8445	2,0990	2,3392
7Y	1,8690	-7	-20	1,9640	2,1960	2,3820
10Y	2,0370	-7	-21	2,1080	2,2980	2,4370
15Y	2,2180	-7	-20	2,2520	2,3620	2,4545
20Y	2,3060	-6	-19	2,3145	2,4120	2,4560
30Y	2,3620	-6	-18	2,3480	2,3905	2,4470

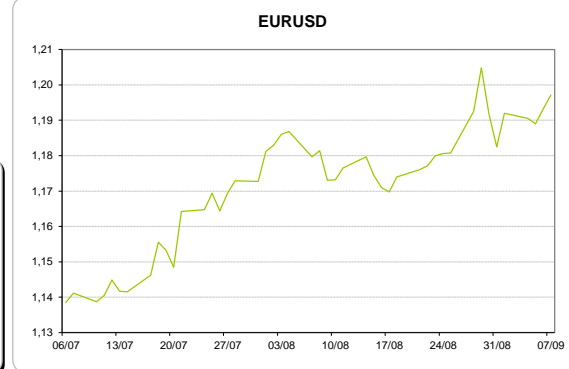
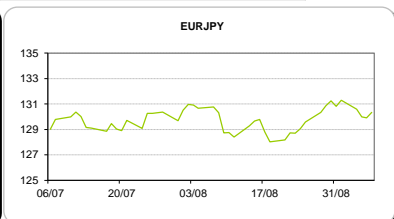
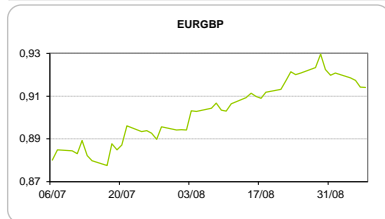


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,39	0,19	1,97	OT 2Y	-0,017	-0,07	-5,80
JETFUEL	490,50	5,25	11,00	OT 5Y	1,111	-0,10	-7,60
DIESEL	526,75	4,25	30,75	OT 10Y	2,748	-0,10	-11,40
COBRE	6.923,00	1,00	529,00	BUND 10Y	-0,232	-4,05	-21,30
ZINCO	3.093,50	-47,50	287,50	SCHATZ 2Y	-0,119	-3,20	-14,00
OURO	1.346,45	12,25	88,55	T-NOTE 10Y	2,820	-4,53	-18,80
TRIGO	436,75	-9,00	-54,00	T-NOTE 2Y	1,771	-3,42	-12,20
LICENÇA C02	6,92	0,22	1,65	GILT 10Y	1,046	-3,58	-19,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1971	0,34%	1,48%	1,2028	1,2091	1,2219
EUR/GBP	0,91403	0,03%	-1,06%	0,9157	0,9177	0,9219
EUR/JPY	130,34	-0,32%	0,34%	130,34	130,34	130,34
EUR/CHF	1,1420	-0,18%	0,50%	1,1408	1,1394	1,1371
EUR/BRL	3,6945	0,53%	-0,18%	3,7569	3,8205	3,9556
EUR/PLN	4,2510	-0,06%	0,02%	4,2701	4,2910	4,3352



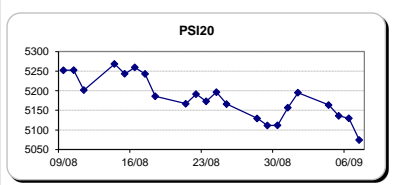
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1971	0,9140	130,34	1,1420	9,5452	7,4406	1,4584	1,49489	3,6945	9,3105
USD	0,8329	-	0,763	108,52	0,9526	7,9464	6,1969	1,2153	1,2446	3,1005	7,7440

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,646	-1,59	-5,64
BANCO BPI	1,075	0,94	-4,95
BCP	0,1995	-7,12	8,15
MONTEPIO	0,998	0,00	137,05
CORT. AMORIM	11,135	-1,42	31,00
CTT	5,094	-0,12	-20,96
EDP	3,236	0,40	11,82
EDP R	6,925	0,39	14,73
GALP	14,135	0,21	-0,39
J MARTINS	16,795	0,51	13,94
MOTA ENGIL	2,480	0,53	54,04
NOS	5,319	-0,30	-5,66
PHAROL	0,301	-3,22	45,41
NAVIGATOR	3,588	-1,21	13,23
REN	2,758	-0,58	2,22
SEMAPA	15,100	-0,76	12,69
SONAE CAP.	0,769	0,00	2,81
SONAE SGPS	0,938	0,11	7,32

Maiores ganhos/perdas	
Título	Varição %
BANCO BPI	0,94
MOTA ENGIL	0,53
J MARTINS	0,51
EDP	0,40
EDP R	0,39
NAVIGATOR	-1,21
CORT. AMORI	-1,42
ALTRI	-1,59
PHAROL	-3,22
BCP	-7,12



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.074,49	-1,08%	8,45%	5.359,19	4.356,54
CAC40	5.114,62	0,26%	5,19%	5.442,10	4.310,88
ESTX 50 PR	3.447,66	0,40%	4,78%	3.666,80	2.922,82
XTRA DAX	12.296,63	0,67%	7,10%	12.951,54	10.174,92
S&P 500	2.462,03	-0,15%	9,96%	2.490,87	2.083,79
IBEX 35	10.124,90	-0,06%	8,26%	11.184,40	8.512,40
NIKKEI 225	19.396,52	0,20%	1,48%	20.318,11	16.111,81

