

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

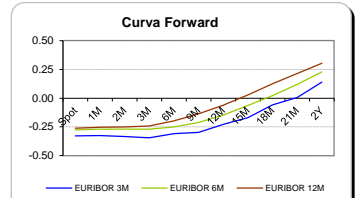
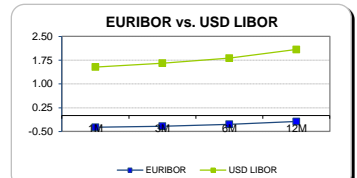
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

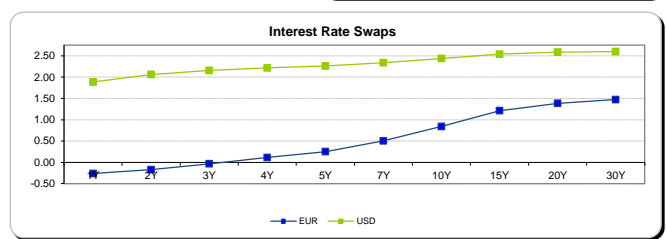
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.3690	0	0	1M	1.5349	2	24	0.4975	-0.8265
3M	-0.3290	0	0	3M	1.6579	2	21	0.5156	-0.7558
6M	-0.2710	0	0	6M	1.8141	3	18	0.5721	-0.6500
12M	-0.1860	0	0	12M	2.0837	1	18	0.7651	-0.5306

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2607	0	0	-0.0623	0.6180	1.1025
2Y	-0.1730	1	2	0.1212	0.7540	1.2050
3Y	-0.0320	2	4	0.2860	0.8700	1.3090
4Y	0.1140	3	5	0.4360	0.9780	1.4055
5Y	0.2530	4	6	0.5679	1.0850	1.4948
7Y	0.5050	4	4	0.8048	1.2770	1.6428
10Y	0.8400	4	1	1.1030	1.4900	1.7675
15Y	1.2130	4	-2	1.3986	1.6600	1.8395
20Y	1.3840	4	-4	1.5247	1.7098	1.8265
30Y	1.4700	4	-7	1.5704	1.6947	1.7705

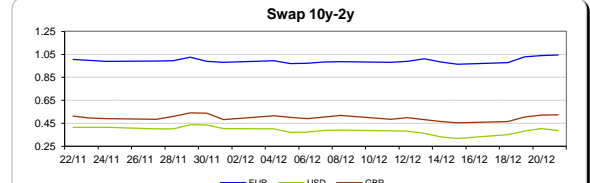
Taxa de Referência Banco Central	
Zona Euro	0.00
EUA	1.50
Reino Unido	0.50
Japão	0.10
Canadá	1.00
Suíça	-0.75
China	5.75
Brasil	7.00
Austrália	1.50
Índia	4.00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1.8840	2	17	2.2626	2.4088	2.5400
2Y	2.0600	3	17	2.2990	2.4210	2.5640
3Y	2.1550	4	16	2.3190	2.4780	2.6185
4Y	2.2140	5	15	2.3915	2.5035	2.6215
5Y	2.2600	6	14	2.4030	2.5549	2.6726
7Y	2.3380	7	12	2.4630	2.5830	2.6880
10Y	2.4350	8	9	2.5663	2.6440	2.7170
15Y	2.5360	8	6	2.6200	2.6940	2.7639
20Y	2.5850	8	5	2.6500	2.6975	2.7270
30Y	2.5970	8	4	2.6475	2.6982	2.6960

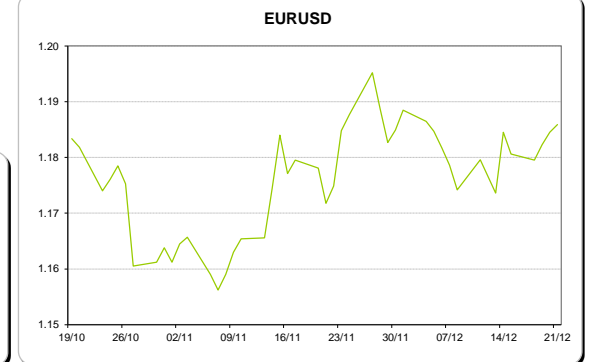
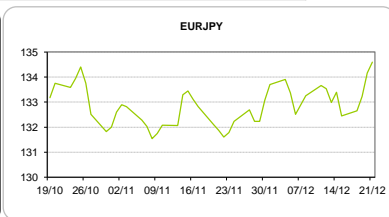
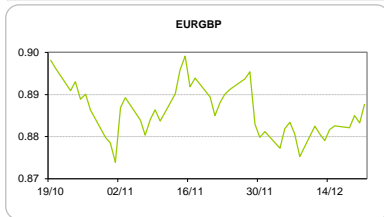


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64.62	0.06	2.30	OT 2Y	-0.177	0.04	3.40
JETFUEL	616.50	0.75	13.59	OT 5Y	0.407	-0.04	-13.20
DIESEL	578.25	0.25	16.50	OT 10Y	1.772	-0.02	-14.30
COBRE	7,048.00	102.00	216.00	BUND 10Y	-0.128	0.15	7.70
ZINCO	3,217.75	16.50	49.75	SCHATZ 2Y	0.014	1.61	7.60
OURO	1,267.47	1.89	-13.06	T-NOTE 2Y	3.230	-0.65	9.50
TRIGO	426.75	3.25	-14.50	T-NOTE 5Y	2.371	0.39	7.60
LICENÇA C02	8.01	0.20	0.59	GILT 10Y	1.382	-0.09	-2.00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.1859	0.12%	1.20%	1.1938	1.2012	1.2170
EUR/GBP	0.88763	-0.50%	-0.30%	0.8900	0.8925	0.8980
EUR/JPY	134.59	-0.32%	-2.02%	134.59	134.59	134.59
EUR/CHF	1.1741	-0.22%	-0.88%	1.1726	1.1713	1.1689
EUR/BRL	3.9281	-0.30%	-2.72%	3.9930	4.0571	4.1961
EUR/PLN	4.1958	0.21%	0.61%	4.2189	4.2422	4.2898

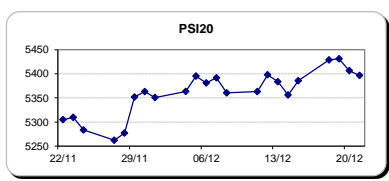


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1859	0.8876	134.59	1.1741	9.9660	7.4445	1.5100	1.54126	3.9281	9.9455
USD	0.8433	-	0.749	113.505	0.9893	8.4135	6.2782	1.2732	1.2998	3.3122	8.3797

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	5.380	-0.99	39.23
BANCO BPI	1.190	-0.83	5.22
BCP	0.2705	0.11	46.64
CORT. AMORIM	10.920	0.74	29.37
CTT	3.601	-1.48	-44.13
EDP	2.864	-0.45	-1.04
EDP R	6.720	-0.44	11.33
GALP	15.550	0.19	9.58
J MARTINS	15.865	1.47	7.63
MOTA ENGIL	3.685	-1.15	128.88
NOS	5.500	-0.65	-2.45
PHAROL	0.267	-4.30	28.99
NAVIGATOR	4.353	-0.14	37.38
REN	2.451	-0.08	-3.65
SEMAPA	17.910	-0.50	33.66
SONAE CAP.	0.896	-0.22	19.79
SONAE SGPS	1.164	-1.19	33.18

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	1.47
CORT. AMORIM	0.74
GALP	0.19
BCP	0.11
ALTRI	-0.99
MOTA ENGIL	-1.15
SONAE SGPS	-1.19
CTT	-1.48
PHAROL	-4.30



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5,396.53	-0.19%	15.33%	5,495.87	4,455.76
CAC40	5,385.97	0.62%	10.77%	5,536.40	4,733.82
ESTX 50 PR	3,570.78	0.51%	8.52%	3,708.82	3,214.31
XTRA DAX	13,109.74	0.31%	14.19%	13,525.56	11,404.82
S&P 500	2,690.03	0.40%	20.15%	2,694.97	2,233.62
IBEX 35	10,304.60	0.95%	10.18%	11,184.40	9,236.60
NIKKEI 225	22,866.10	-0.11%	19.63%	23,382.15	18,224.68

