

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

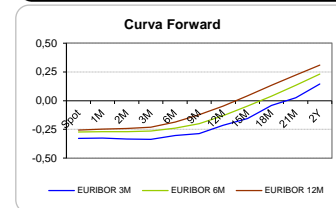
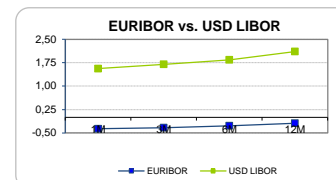
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

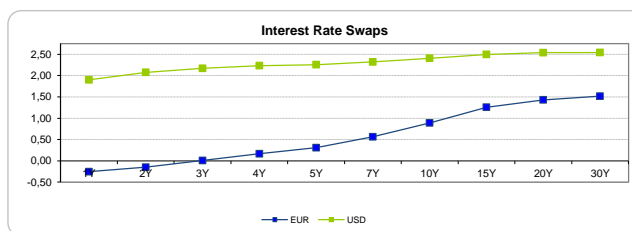
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	1,5618	0	18	0,4968	-0,7993
3M	-0,3290	0	0	3M	1,6969	0	20	0,5191	-0,7442
6M	-0,2710	0	0	6M	1,8394	0	17	0,5773	-0,6450
12M	-0 1870	0	0	12M	2 1093	0	15	0 7679	-0 5216

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2563	0	1	-0,0471	0,6165	1,1140
2Y	-0,1510	0	3	0,1317	0,7478	1,2297
3Y	0,0070	-1	7	0,2937	0,8686	1,3243
4Y	0,1640	-1	9	0,4393	0,9862	1,4263
5Y	0,3080	-1	10	0,5719	1,0897	1,5050
7Y	0,5630	0	9	0,8110	1,2840	1,6450
10Y	0,8890	0	8	1,1105	1,4969	1,7790
15Y	1,2590	1	7	1,4112	1,6740	1,8550
20Y	1,4310	2	6	1,5378	1,7245	1,8440
30Y	1,5390	2	4	1,6877	1,7413	1,7970

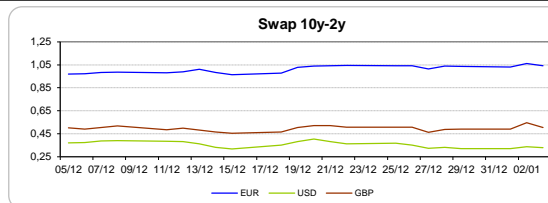
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	1,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8990	0	13	2,2697	2,3615	2,4620
2Y	2,0770	-1	13	2,3180	2,3740	2,4915
3Y	2,1680	-1	12	2,3398	2,4045	2,5230
4Y	2,2320	-2	15	2,3345	2,4582	2,5744
5Y	2,2560	0	9	2,3595	2,4854	2,6011
7Y	2,3210	0	6	2,4100	2,5080	2,6170
10Y	2,4050	0	2	2,4860	2,5730	2,6490
15Y	2,4960	1	-1	2,5620	2,6250	2,6700
20Y	2,5370	1	-3	2,5910	2,6300	2,6490
30Y	2,5430	1	-5	2,5840	2,6040	2,6120

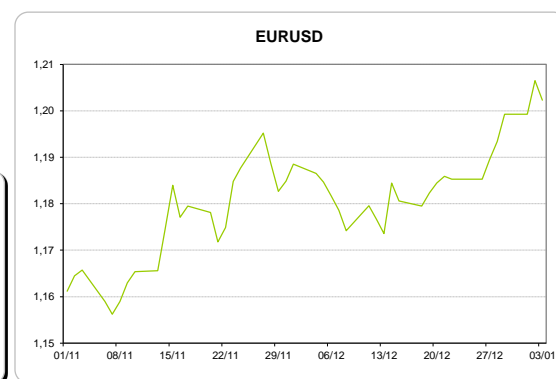
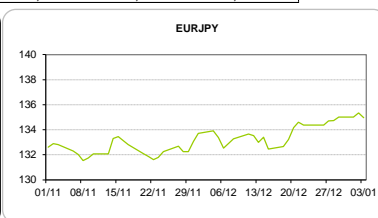
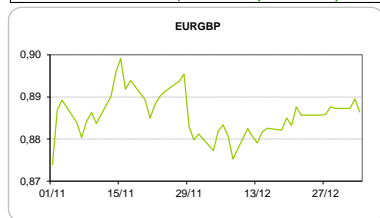


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,64	1,07	4,18	OT 2Y	-0,114	0,00	13,20
JETFUEL	647,63	10,53	56,69	OT 5Y	0,501	-0,03	2,20
DIESEL	610,63	10,65	54,19	OT 10Y	1,990	-0,02	8,90
COBRE	7.216,50	-42,00	372,00	BUND 10Y	-0,118	-2,23	10,30
ZINCO	3.369,00	34,00	120,00	SCHATZ 2Y	0,014	-0,69	6,40
OURO	1.317,01	-0,49	36,51	T-NOTE 10Y	3,191	-2,10	3,70
TRIGO	436,00	2,50	-2,50	T-NOTE 2Y	2,395	-0,77	7,70
LICENCA C02	7,83	0,02	0,12	GIIT 10Y	1,332	-6,43	-7,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2023	-0,35%	1,33%	1,2090	1,2163	1,2331
EUR/GBP	0,8864	0,35%	-1,03%	0,8886	0,8911	0,8965
EUR/JPY	134,97	0,28%	-0,79%	134,97	134,97	134,97
EUR/CHF	1,1742	-0,20%	-0,46%	1,1730	1,1718	1,1695
EUR/BRL	3,9002	0,77%	-1,36%	3,9615	4,0257	4,1639
EUR/PLN	4,1544	0,20%	1,26%	4,1753	4,1973	4,2460

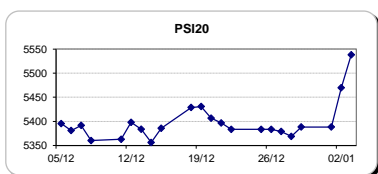


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.2023	0,8864	134,97	1,1742	9,8286	7,4448	1.5079	1.53421	3,9002	9,7501
USD	0.8318	-	0.74	112.4	0.9775	8.1738	6.1926	1.2535	1.2767	3.2547	8.1149

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	5,310	2,12	2,69
BANCO BPI	1,228	2,23	4,69
BCP	0,2875	2,68	5,70
-	-	-	-
CORT. AMORIM	11,020	1,66	6,99
CTT	3,730	2,59	6,36
EDP	2,944	1,45	2,05
EDP R	6,785	-1,95	-2,61
GALP	15,720	1,09	2,58
J MARTINS	16,325	0,83	0,80
MOTA ENGL	4,000	5,54	9,20
NOS	5,580	0,27	1,81
PHAROL	0,280	7,50	11,80
NAVIGATOR	4,442	1,74	4,47
REN	2,484	0,65	0,20
SEMAPA	17,860	0,00	0,37
SONAE CAP.	0,918	0,44	3,49
SONAE SGPS	1,176	1,55	4,44
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	7,50
MOTA ENIGIL	5,54
BCP	2,68
CTT	2,59
BANCO BPI	2,33
FDP R	-1,95



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	5.537,97	1,25%	2,78%	5.549,14	4.455,76
CAC40	5.331,28	0,81%	0,35%	5.536,40	4.733,82
ESTX 50 PR	3.509,88	0,56%	0,17%	3.708,82	3.214,31
XTRA DAX	12.978,21	0,83%	0,47%	13.525,56	11.425,14
S&P 500	2.708,30	0,46%	1,30%	2.708,66	2.245,13
IBEX 35	10.116,00	0,37%	0,72%	11.184,40	9.236,60
NIKKEI 225	22.764,94	-0,08%	0,00%	23.382,15	18.224,68

