

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

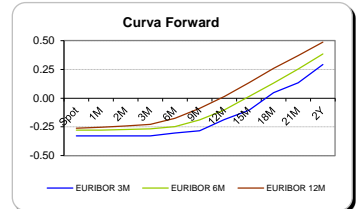
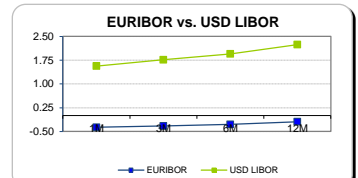
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

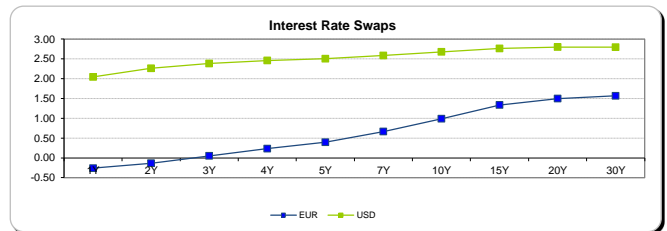
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.3690	0	0	1M	1.5669	1	0	0.4962	-0.8019
3M	-0.3280	0	0	3M	1.7603	1	7	0.5282	-0.7420
6M	-0.2780	0	-1	6M	1.9497	1	12	0.5903	-0.6424
12M	-0.1910	0	-1	12M	2.2406	1	14	0.7933	-0.5260

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2620	0	0	0.0149	0.8750	1.3240
2Y	-0.1340	0	2	0.2502	1.0090	1.3997
3Y	0.0500	0	5	0.4588	1.1203	1.4697
4Y	0.2310	1	8	0.6280	1.2087	1.5380
5Y	0.3940	1	9	0.7650	1.2876	1.6020
7Y	0.6640	1	11	0.9808	1.4280	1.7083
10Y	0.9880	1	10	1.2304	1.5890	1.8090
15Y	1.3360	1	9	1.4754	1.7170	1.8550
20Y	1.4960	1	8	1.5745	1.7439	1.8280
30Y	1.5660	1	7	1.5884	1.6991	1.7492

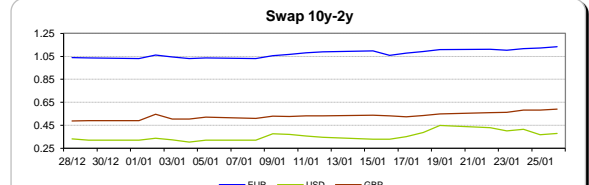
Taxa de Referência Banco Central	
Zona Euro	0.00
EUA	1.50
Reino Unido	0.50
Japão	0.10
Canadá	1.25
Suíça	-0.75
China	5.75
Brasil	7.00
Austrália	1.50
Índia	4.00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2.0440	1	13	2.5319	2.6665	2.7490
2Y	2.2620	1	17	2.5880	2.6690	2.7350
3Y	2.3850	1	19	2.5950	2.7225	2.7650
4Y	2.4580	2	21	2.6410	2.7340	2.7730
5Y	2.5050	2	21	2.6670	2.7155	2.8448
7Y	2.5870	2	22	2.6690	2.7870	2.8150
10Y	2.6780	3	21	2.7555	2.8190	2.8325
15Y	2.7630	3	20	2.7670	2.8165	2.8355
20Y	2.7990	3	19	2.7825	2.8060	2.8145
30Y	2.7940	3	17	2.7555	2.7850	2.7635

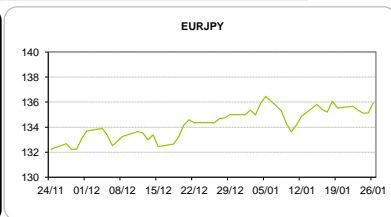
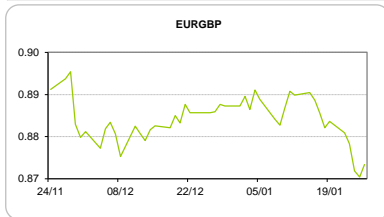


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70.46	0.04	4.00	OT 2Y	-0.084	0.03	10.20
JETFUEL	674.50	2.66	59.42	OT 5Y	0.443	0.04	6.30
DIESEL	631.25	1.75	53.87	OT 10Y	1.946	0.04	10.30
COBRE	7,114.00	-12.00	13.00	BUND 10Y	0.010	1.35	18.10
ZINCO	3,488.50	32.00	219.50	SCHATZ 2Y	0.073	2.07	5.50
OURO	1,352.58	4.57	69.56	T-NOTE 2Y	3.383	4.10	20.20
TRIGO	437.50	3.00	15.25	T-NOTE 5Y	2.568	3.87	20.00
LICENÇA C02	9.08	-0.16	#N/A N/A	GILT 10Y	1.548	2.12	25.70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.2436	0.23%	4.92%	1.2509	1.2590	1.2776
EUR/GBP	0.87335	-0.34%	1.41%	0.8755	0.8780	0.8840
EUR/JPY	135.95	-0.61%	-1.16%	135.95	135.95	135.95
EUR/CHF	1.1602	0.56%	1.10%	1.1590	1.1579	1.1555
EUR/BRL	3.9146	-0.30%	0.35%	3.9762	4.0424	4.1837
EUR/PLN	4.1344	0.21%	1.59%	4.1548	4.1774	4.2265

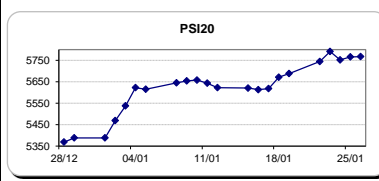


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.2436	0.8734	135.95	1.1602	9.7766	7.4444	1.5311	1.53358	3.9146	9.5475
USD	0.8043	-	0.705	108.575	0.9352	7.8709	5.9869	1.2323	1.2353	3.1497	7.6812

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4.965	-1.10	-3.98
BANCO BPI	1.360	-0.73	15.94
BCP	0.3324	0.97	22.21
CORT. AMORIM	10.320	0.78	0.19
CTT	3.576	0.73	1.97
EDP	2.890	0.03	0.17
EDP R	7.100	0.00	1.91
GALP	16.155	-1.22	5.42
J MARTINS	17.370	-0.03	7.26
MOTA ENGIL	4.050	0.62	10.57
NOS	5.500	0.55	0.35
PHAROL	0.234	0.86	-6.60
NAVIGATOR	4.544	0.09	6.87
REN	2.564	-0.08	3.43
SEMAPA	18.580	-0.32	4.41
SONAE CAP.	1.050	-0.76	18.38
SONAE SGPS	1.271	-1.70	12.88

Maiores ganhos/perdas	
Título	Variação %
BCP	0.97
PHAROL	0.86
CORT. AMORIM	0.78
CTT	0.73
MOTA ENGIL	0.62
BANCO BPI	-0.73
SONAE CAP.	-0.76
ALTRI	-1.10
GALP	-1.22
SONAE SGPS	-1.70



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5,768.48	0.02%	7.04%	5,793.38	4,455.76
CAC40	5,529.15	0.91%	4.11%	5,567.03	4,733.82
ESTX 50 PR	3,647.52	0.46%	4.08%	3,708.82	3,214.31
XTRA DAX	13,340.17	0.27%	3.23%	13,596.89	11,479.78
S&P 500	2,854.18	0.56%	6.79%	2,855.46	2,267.21
IBEX 35	10,595.60	0.00%	5.49%	11,184.40	9,236.60
NIKKEI 225	23,631.88	-0.16%	3.81%	24,129.34	18,224.68

