

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

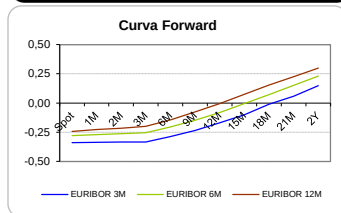
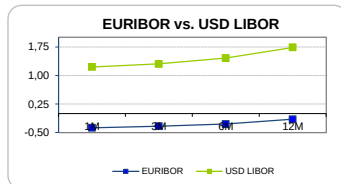
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

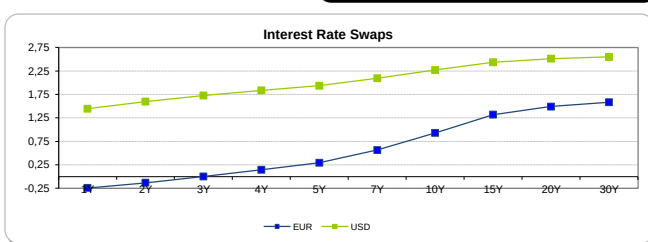
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2256	0	7	0,2534	-0,7820
3M	-0,3310	0	0	3M	1,3036	0	6	0,2959	-0,7286
6M	-0,2730	0	0	6M	1,4560	0	3	0,4413	-0,6482
12M	-0,1510	0	0	12M	1,7379	-1	0	0,6543	-0,4890

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2418	0	1	-0,0058	0,6230	1,1875
2Y	-0,1310	-1	5	0,1478	0,7843	1,3050
3Y	0,0020	-2	9	0,3057	0,9176	1,4232
4Y	0,1460	-2	12	0,4630	1,0444	1,5320
5Y	0,2930	-2	15	0,6053	1,1620	1,6280
7Y	0,5670	-3	17	0,8655	1,3784	1,7640
10Y	0,9300	-3	17	1,1920	1,6038	1,9110
15Y	1,3200	-3	15	1,5014	1,7776	1,9760
20Y	1,4920	-2	14	1,6307	1,8294	1,9585
30Y	1,5830	-2	13	1,6820	1,8127	1,8945

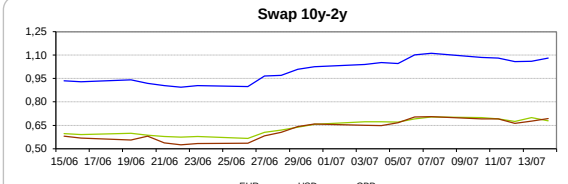
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4450	-2	4	1,7475	2,1530	2,4480
2Y	1,5970	-5	5	1,8155	2,2300	2,5075
3Y	1,7270	-6	6	1,9410	2,3010	2,5575
4Y	1,8380	-7	7	2,0300	2,3660	2,6015
5Y	1,9350	-7	8	2,1100	2,4230	2,6626
7Y	2,0970	-8	10	2,2677	2,5150	2,6925
10Y	2,2700	-7	11	2,3970	2,6050	2,7335
15Y	2,4360	-6	11	2,5300	2,6909	2,7155
20Y	2,5110	-6	12	2,5840	2,6890	2,7040
30Y	2,5480	-6	12	2,6248	2,6290	2,7105

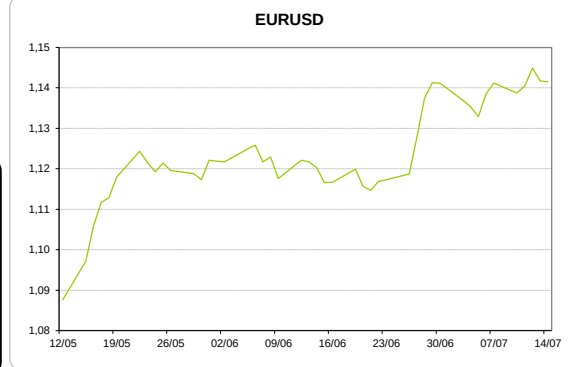
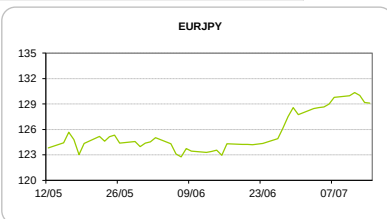
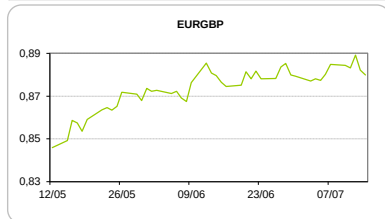


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,69	0,27	1,40	OT 2Y	0,121	-0,02	5,10
JETFUEL	448,25	5,75	2,75	OT 5Y	1,359	-0,05	14,50
DIESEL	451,50	5,75	17,50	OT 10Y	3,167	-0,03	32,10
COBRE	5.864,50	-29,00	159,00	BUND 10Y	-0,084	0,22	31,80
ZINCO	2.802,75	-29,25	339,25	SCHATZ 2Y	0,039	0,46	11,20
OURO	1.227,40	9,81	-33,37	T-NOTE 10Y	3,011	-2,38	12,90
TRIGO	516,50	4,75	59,25	T-NOTE 2Y	1,847	-0,76	2,30
LICENÇA C02	5,44	0,08	0,50	GILT 10Y	1,322	2,45	37,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1415	-0,02%	1,89%	1,1471	1,1530	1,1649
EUR/GBP	0,87983	0,26%	-0,03%	0,8815	0,8835	0,8878
EUR/JPY	129,1	0,05%	-4,28%	129,10	129,10	129,10
EUR/CHF	1,1055	-0,28%	-1,46%	1,1044	1,1031	1,1008
EUR/BRL	3,6506	0,27%	0,65%	3,7311	3,8038	3,9489
EUR/PLN	4,2037	0,49%	-0,14%	4,2246	4,2469	4,2913



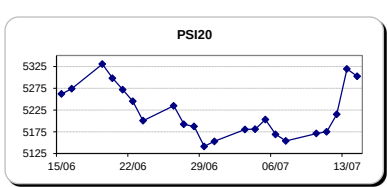
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1415	0,8798	129,10	1,1055	9,5388	7,4363	1,4497	1,4663	3,6506	9,3895
USD	0,8737	-	0,7644	112,64	0,9654	8,3320	6,4968	1,2669	1,2806	3,1922	8,2075

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,051	0,75	4,84
BANCO BPI	1,059	-0,94	-6,37
BCP	0,2509	-3,05	36,02
MONTEPIO	0,997	0,20	136,82
CORT. AMORIM	12,365	-0,56	45,47
CTT	5,510	-0,42	-14,51
EDP	2,956	0,82	2,14
EDP R	6,935	0,98	14,89
GALP	13,540	0,74	-4,58
J MARTINS	17,540	-0,62	19,00
MOTA ENGIL	2,440	0,74	51,55
NOS	5,451	-0,33	-3,32
PHAROL	0,339	-1,45	63,77
NAVIGATOR	3,758	0,45	18,60
REN	2,732	0,26	1,26
SEMAPA	17,145	0,94	27,95
SONAE CAP.	0,874	-0,11	16,84
SONAE SGPS	0,985	-1,10	12,70

Maiores ganhos/perdas	
Título	Variação %
EDP R	0,98
SEMAPA	0,94
EDP	0,82
ALTRI	0,75
GALP	0,74
J MARTINS	-0,62
BANCO BPI	-0,94
SONAE SGPS	-1,10
PHAROL	-1,45
BCP	-3,05



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.302,57	-0,31%	13,32%	5.359,19	4.356,54
CAC40	5.235,31	0,00%	7,67%	5.442,10	4.293,34
ESTX 50 PR	3.525,94	-0,05%	7,15%	3.666,80	2.892,52
XTRA DAX	12.621,50	-0,16%	9,93%	12.951,54	9.923,64
S&P 500	2.452,25	0,17%	9,53%	2.453,82	2.083,79
IBEX 35	10.649,00	-0,09%	13,87%	11.184,40	8.229,40
NIKKEI 225	20.118,86	0,09%	5,26%	20.318,11	15.921,04

