

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

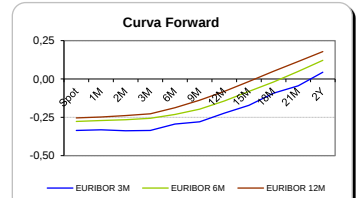
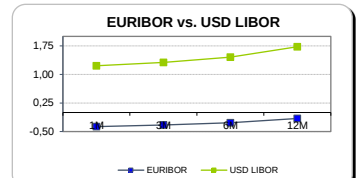
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

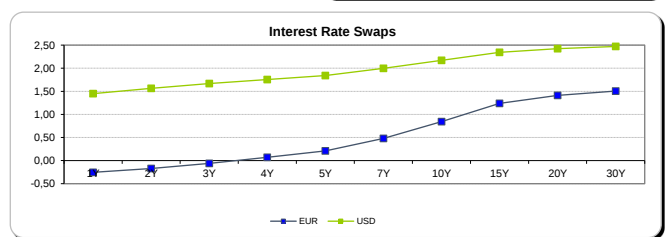
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2283	0	0	0,2504	-0,7828
3M	-0,3290	0	0	3M	1,3142	0	1	0,2796	-0,7254
6M	-0,2710	0	0	6M	1,4533	0	0	0,4053	-0,6506
12M	-0,1570	0	-1	12M	1,7279	1	-1	0,5943	-0,5036

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2540	0	-1	-0,0836	0,4800	1,0647
2Y	-0,1730	0	-4	0,0476	0,6335	1,1960
3Y	-0,0600	0	-7	0,1930	0,7760	1,3215
4Y	0,0700	0	-8	0,3420	0,9130	1,4335
5Y	0,2080	0	-9	0,4849	1,0420	1,5320
7Y	0,4790	0	-10	0,7552	1,2680	1,6760
10Y	0,8440	0	-10	1,0924	1,5063	1,8285
15Y	1,2390	0	-9	1,4134	1,6910	1,9005
20Y	1,4120	1	-9	1,5496	1,7477	1,8864
30Y	1,5050	1	-8	1,6055	1,7366	1,8248

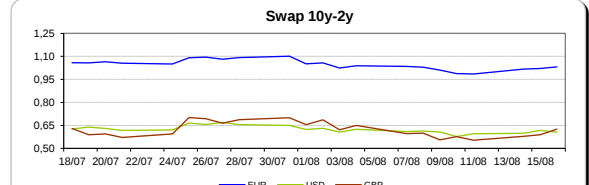
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4490	0	1	1,7359	2,0901	2,3922
2Y	1,5650	0	-3	1,8020	2,1698	2,4490
3Y	1,6680	1	-5	1,8950	2,2422	2,4610
4Y	1,7560	0	-7	1,9974	2,3062	2,5380
5Y	1,8420	0	-8	2,0729	2,3610	2,5733
7Y	1,9960	0	-9	2,2014	2,4509	2,6294
10Y	2,1710	0	-10	2,3430	2,5386	2,6720
15Y	2,3430	0	-10	2,4707	2,5850	2,6580
20Y	2,4240	-1	-10	2,5282	2,6305	2,6520
30Y	2,4710	-1	-10	2,5511	2,5820	2,6544

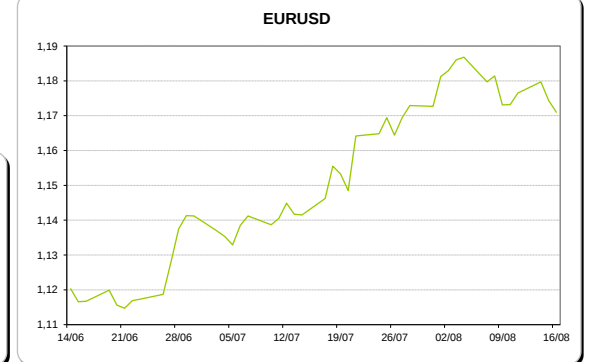
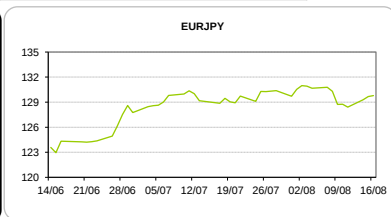
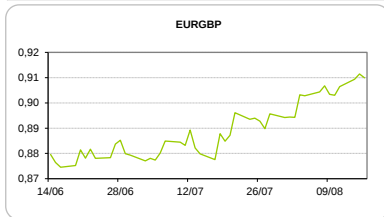


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,74	-0,06	1,57	OT 2Y	0,060	-0,01	-2,90
JETFUEL	464,25	-10,25	14,75	OT 5Y	1,123	-0,02	-18,50
DIESEL	478,40	-12,60	23,65	OT 10Y	2,820	-0,02	-28,10
COBRE	6.363,00	-18,00	453,00	BUND 10Y	-0,276	0,95	-17,90
ZINCO	2.955,50	44,00	171,00	SCHATZ 2Y	-0,076	-0,23	-10,10
OURO	1.273,26	1,74	44,56	T-NOTE 2Y	2,950	-0,95	-5,00
TRIGO	447,00	-9,00	-87,75	T-NOTE 5Y	1,813	-0,76	-2,60
LICENÇA C02	5,82	0,29	0,40	GILT 10Y	1,099	2,39	-18,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,171	-0,29%	2,16%	1,1768	1,1831	1,1958
EUR/GBP	0,90993	0,17%	-3,56%	0,9117	0,9136	0,9177
EUR/JPY	129,79	-0,09%	-0,72%	129,79	129,79	129,79
EUR/CHF	1,1411	0,01%	-3,15%	1,1399	1,1386	1,1366
EUR/BRL	3,7044	0,43%	-1,42%	3,7782	3,8477	3,9863
EUR/PLN	4,2651	0,60%	-1,46%	4,2867	4,3092	4,3545

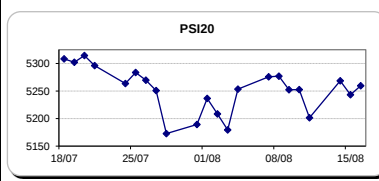


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1710	0.9099	129,79	1.1411	9.4993	7.4373	1.4868	1.48433	3.7044	9.3142
USD	0.8542	-	0.777	110,77	0.9747	8.1111	6.3523	1.2701	1.2681	3.1694	7.9565

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,786	0,48	-2,02
BANCO BPI	1,071	-2,19	-5,31
BCP	0,2377	-0,46	28,86
MONTEPIO	1,000	-0,30	137,53
CORT. AMORIM	11,165	0,09	31,35
CTT	5,385	-0,94	-16,45
EDP	3,174	0,32	9,68
EDP R	6,864	0,56	13,72
GALP	13,950	0,47	-1,69
J MARTINS	16,900	1,44	14,65
MOTA ENGIL	2,452	2,90	52,30
NOS	5,551	-0,29	-1,54
PHAROL	0,331	1,85	59,90
NAVIGATOR	3,694	2,36	16,58
REN	2,843	0,46	5,37
SEMAPA	15,910	-0,87	18,73
SONAE CAP.	0,805	-0,12	7,62
SONAE SGPS	0,980	0,00	12,13

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	2,90
NAVIGATOR	2,36
PHAROL	1,85
J MARTINS	1,44
EDP R	0,56
MONTEPIO	-0,30
BCP	-0,46
SEMAPA	-0,87
CTT	-0,94
BANCO BPI	-2,19



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.259,68	0,31%	12,41%	5.359,19	4.356,54
CAC40	5.176,61	0,71%	6,46%	5.442,10	4.310,88
ESTX 50 PR	3.485,71	0,69%	5,93%	3.666,80	2.922,82
XTRA DAX	12.265,16	0,72%	6,83%	12.951,54	10.174,92
S&P 500	2.471,45	0,27%	10,38%	2.490,87	2.083,79
IBEX 35	10.547,70	0,63%	12,78%	11.184,40	8.393,50
NIKKEI 225	19.729,28	-0,12%	3,22%	20.318,11	16.111,81

