

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

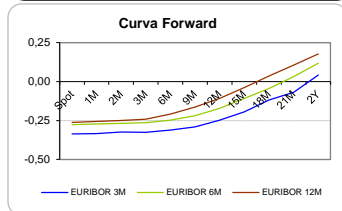
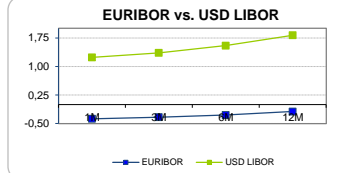
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

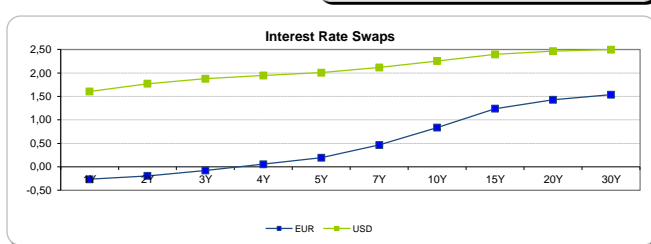
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2378	0	0	0,3033	-0,7828
3M	-0,3290	0	0	3M	1,3573	0	3	0,3838	-0,7264
6M	-0,2740	0	0	6M	1,5452	1	7	0,5319	-0,6486
12M	-0,1830	0	-1	12M	1,8212	1	9	0,7515	-0,5138

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2630	0	-1	-0,1116	0,4806	1,0593
2Y	-0,1910	-1	-1	0,0348	0,6305	1,1820
3Y	-0,0770	-1	-1	0,1834	0,7768	1,3055
4Y	0,0560	-1	-1	0,3315	0,9055	1,4190
5Y	0,1940	-2	-1	0,4787	1,0330	1,5210
7Y	0,4670	-2	-1	0,7445	1,2595	1,6857
10Y	0,8370	-3	-2	1,0815	1,4985	1,8190
15Y	1,2410	-3	-3	1,4064	1,6898	1,9025
20Y	1,4280	-3	-2	1,5508	1,7538	1,8960
30Y	1,5370	-3	-2	1,6182	1,7562	1,8495

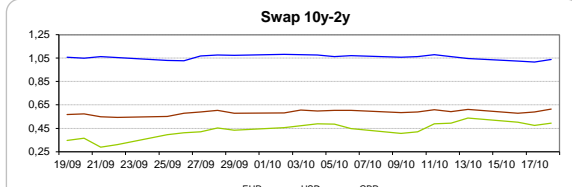
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6040	1	11	1,9913	2,2300	2,4040
2Y	1,7730	1	14	2,0769	2,2750	2,4075
3Y	1,8770	2	14	2,1130	2,3349	2,4900
4Y	1,9470	1	13	2,1794	2,3600	2,5550
5Y	2,0070	1	12	2,2267	2,4228	2,5859
7Y	2,1180	1	10	2,3185	2,4710	2,6362
10Y	2,2540	0	8	2,4060	2,5460	2,6744
15Y	2,3950	0	6	2,5095	2,6080	2,6730
20Y	2,4630	-1	6	2,5520	2,6483	2,6670
30Y	2,4970	-1	5	2,5630	2,6090	2,6370

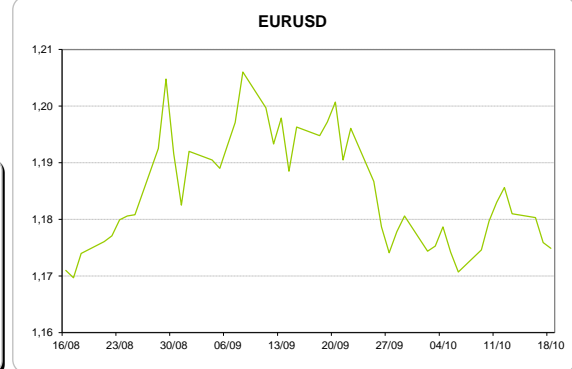
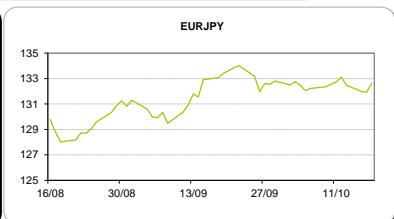


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	57,96	0,08	2,71	OT 2Y	0,007	0,00	0,70
JETFUEL	559,33	0,00	8,42	OT 5Y	0,944	0,01	-2,70
DIESEL	543,00	-2,25	-0,25	OT 10Y	2,346	0,03	-9,00
COBRE	7.040,00	-107,50	520,00	BUND 10Y	-0,161	3,40	-9,10
ZINCO	3.094,75	-107,25	66,25	SCHATZ 2Y	-0,094	1,14	-3,70
OURO	1.282,47	-2,14	-25,06	T-NOTE 10Y	3,059	2,71	9,20
TRIGO	429,25	-5,50	-14,25	T-NOTE 2Y	2,057	0,76	15,30
LICENÇA C02	7,81	0,39	1,08	GILT 10Y	1,370	2,84	31,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1749	-0,09%	-1,67%	1,1813	1,1876	1,2020
EUR/GBP	0,89283	-0,15%	-1,15%	0,8950	0,8973	0,9030
EUR/JPY	132,62	-0,51%	0,35%	132,62	132,62	132,62
EUR/CHF	1,1559	-0,44%	-0,58%	1,1546	1,1534	1,1513
EUR/BRL	3,7407	-0,57%	0,25%	3,8057	3,8681	4,0058
EUR/PLN	4,2316	0,10%	1,42%	4,2531	4,2742	4,3207



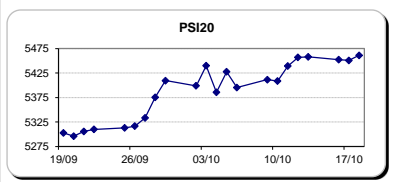
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1749	0,8928	132,62	1,1559	9,6023	7,4441	1,4713	1,50275	3,7407	9,3825
USD	0,8493	-	0,7594	112,98	0,9818	8,1541	6,3214	1,2482	1,2761	3,1676	7,9619

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,417	0,69	40,19
BANCO BPI	1,038	-0,57	-8,22
BCP	0,2571	0,43	39,38
-	-	-	-
CORT. AMORIM	11,880	-0,17	39,76
CTT	5,078	1,46	-21,21
EDP	3,014	0,50	4,15
EDP R	7,026	-0,55	16,40
GALP	15,605	0,64	9,97
J MARTINS	15,650	-0,89	6,17
MOTA ENGIL	3,287	-0,36	104,16
NOS	5,340	0,81	-5,29
PHAROL	0,489	-2,20	136,23
NAVIGATOR	4,330	-0,23	36,65
REN	2,676	1,13	-0,82
SEMAPA	17,095	0,35	27,57
SONAE CAP.	0,858	0,23	14,71
SONAE SGPS	1,020	0,39	16,70
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
CTT	1,46
REN	1,13
NOS	0,81
ALTRI	0,69
GALP	0,64
MOTA ENGIL	-0,36
EDP R	-0,55
BANCO BPI	-0,57
J MARTINS	-0,89
PHAROL	-2,20



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.461,19	0,19%	16,71%	5.474,02	4.356,54
CAC40	5.383,81	0,42%	10,73%	5.442,10	4.344,88
ESTX 50 PR	3.619,65	0,33%	10,00%	3.666,80	2.937,98
XTRA DAX	13.043,03	0,37%	13,60%	13.094,76	10.174,92
S&P 500	2.561,85	0,09%	14,42%	2.564,11	2.083,79
IBEX 35	10.273,40	0,55%	9,85%	11.184,40	8.512,40
NIKKEI 225	21.363,05	0,13%	11,76%	21.402,76	16.111,81

