

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

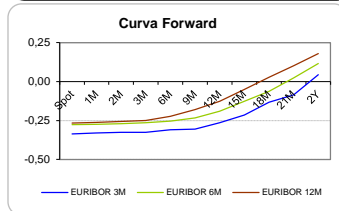
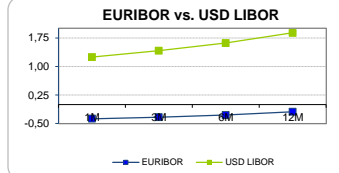
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

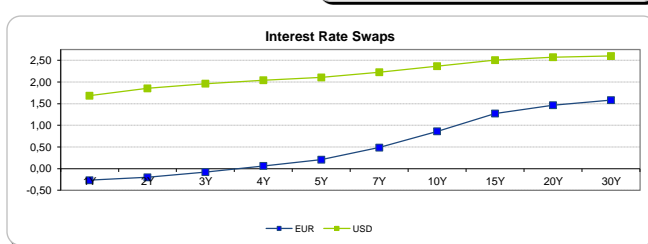
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2461	0	1	0,4939	-0,7861
3M	-0,3290	0	0	3M	1,4129	0	6	0,5281	-0,7414
6M	-0,2750	0	0	6M	1,6146	0	9	0,5925	-0,6518
12M	-0,1910	0	-1	12M	1,8815	0	7	0,7731	-0,5284

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2660	0	-1	-0,1267	0,5139	1,0745
2Y	-0,1980	1	-3	0,0249	0,6590	1,2220
3Y	-0,0780	2	-3	0,1848	0,7921	1,3425
4Y	0,0630	2	-3	0,3407	0,9400	1,4660
5Y	0,2080	3	-3	0,4916	1,0667	1,5650
7Y	0,4860	4	-2	0,7635	1,3088	1,7280
10Y	0,8620	5	-2	1,1166	1,5480	1,8840
15Y	1,2740	6	-1	1,4501	1,7473	1,9743
20Y	1,4660	6	0	1,6030	1,8177	1,9640
30Y	1,5800	6	1	1,6793	1,8243	1,9215

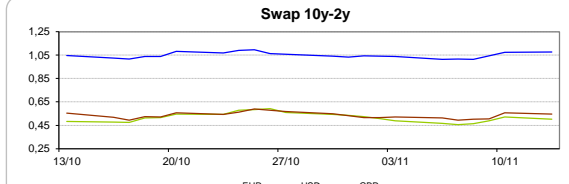
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6840	0	9	2,0377	2,2820	2,4830
2Y	1,8520	0	9	2,0980	2,3270	2,5260
3Y	1,9600	1	9	2,1690	2,4018	2,5510
4Y	2,0400	1	10	2,1965	2,4100	2,6305
5Y	2,1060	2	10	2,2720	2,4630	2,6603
7Y	2,2250	3	9	2,3400	2,5385	2,6600
10Y	2,3640	4	9	2,4635	2,6125	2,6995
15Y	2,5030	5	8	2,5720	2,6760	2,7410
20Y	2,5700	5	8	2,6160	2,6890	2,7330
30Y	2,6000	5	7	2,6210	2,6650	2,6890

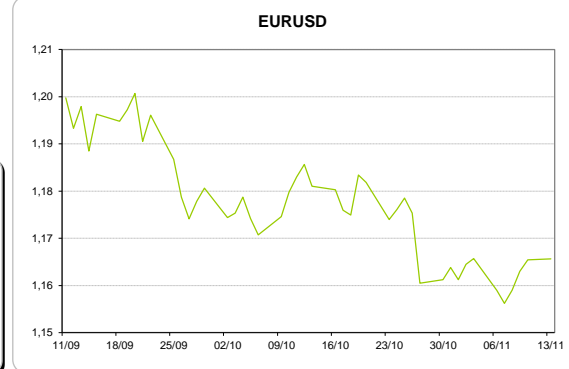
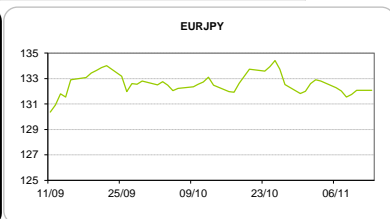
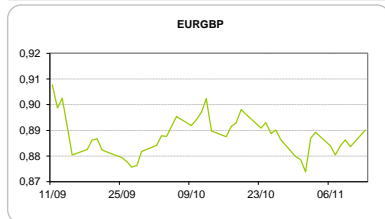


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,25	-0,27	6,30	OT 2Y	-0,183	-0,02	-16,40
JETFUEL	609,50	1,37	55,61	OT 5Y	0,640	-0,06	-29,50
DIESEL	571,58	0,27	41,69	OT 10Y	1,992	-0,07	-32,90
COBRE	6.795,00	-22,00	26,00	BUND 10Y	-0,157	0,59	-4,70
ZINCO	3.261,25	45,75	-41,75	SCHATZ 2Y	-0,114	0,69	-4,10
OURO	1.278,71	3,24	-25,86	T-NOTE 10Y	3,107	0,00	7,30
TRIGO	425,50	-6,00	-14,00	T-NOTE 2Y	2,122	1,53	10,30
LICENÇA C02	7,35	-0,05	0,03	GILT 10Y	1,375	-1,33	-6,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1656	0,02%	-1,30%	1,1723	1,1789	1,1937
EUR/GBP	0,89018	-0,73%	-0,04%	0,8925	0,8949	0,9005
EUR/JPY	132,07	0,01%	0,32%	132,07	132,07	132,07
EUR/CHF	1,1629	-0,09%	-0,94%	1,1615	1,1602	1,1579
EUR/BRL	3,8427	-0,32%	-3,22%	3,9064	3,9686	4,1077
EUR/PLN	4,2380	-0,30%	0,20%	4,2600	4,2816	4,3301



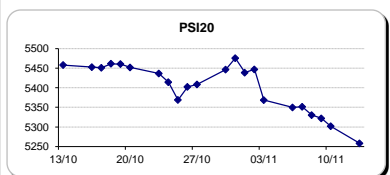
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1656	0,8902	132,07	1,1629	9,7856	7,4405	1,4845	1,53021	3,8427	9,5293
USD	0,8574	-	0,7627	113,505	0,9957	8,3927	6,3795	1,2720	1,3093	3,2868	8,1704

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,280	-0,60	36,65
BANCO BPI	1,140	-0,18	0,80
BCP	0,2523	1,12	36,78
CORT. AMORIM	11,205	-3,28	31,82
CTT	3,235	-0,80	-49,81
EDP	2,956	-1,00	2,14
EDP R	6,952	-0,60	15,18
GALP	16,280	0,37	14,73
J MARTINS	15,500	-1,87	5,16
MOTA ENGIL	3,268	-2,74	102,98
NOS	5,162	-0,60	-8,44
PHAROL	0,365	-7,12	76,33
NAVIGATOR	4,142	-1,12	30,72
REN	2,580	-3,01	-4,37
SEMAPA	15,735	-2,18	17,43
SONAE CAP.	0,818	-0,24	9,36
SONAE SGPS	0,974	-1,62	11,44

Maiores ganhos/perdas	
Título	Varição %
BCP	1,12
GALP	0,37
SEMAPA	-2,18
MOTA ENGIL	-2,74
REN	-3,01
CORT. AMORI	-3,28
PHAROL	-7,12



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.258,14	-0,82%	12,37%	5.495,87	4.356,54
CAC40	5.341,63	-0,73%	9,86%	5.536,40	4.473,35
ESTX 50 PR	3.574,52	-0,54%	8,63%	3.708,82	2.984,48
XTRA DAX	13.074,42	-0,40%	13,88%	13.525,56	10.402,59
S&P 500	2.584,53	0,09%	15,44%	2.597,02	2.152,49
IBEX 35	10.049,90	-0,42%	7,46%	11.184,40	8.512,40
NIKKEI 225	22.380,99	-1,32%	17,09%	23.382,15	17.333,49

