

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

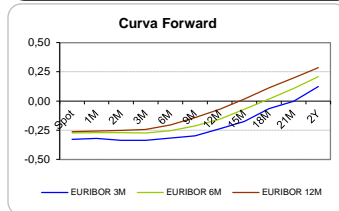
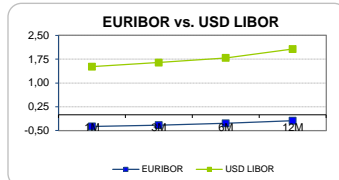
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

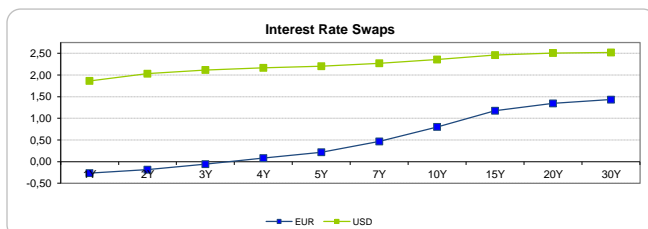
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,5111	1	22	0,4940	-0,8325
3M	-0,3290	0	0	3M	1,6420	2	20	0,5134	-0,7558
6M	-0,2710	0	0	6M	1,7883	1	16	0,5682	-0,6540
12M	-0,1880	1	0	12M	2,0689	1	16	0,7550	-0,5306

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2630	0	0	-0,0705	0,5880	1,0840
2Y	-0,1830	1	1	0,1077	0,7250	1,1920
3Y	-0,0550	0	2	0,2660	0,8440	1,2966
4Y	0,0830	0	2	0,4140	0,9570	1,3960
5Y	0,2180	1	1	0,5465	1,0650	1,4880
7Y	0,4680	1	-1	0,7870	1,2645	1,6320
10Y	0,8000	1	-5	1,0915	1,4812	1,7680
15Y	1,1740	2	-8	1,3968	1,6611	1,8440
20Y	1,3440	2	-10	1,5234	1,7105	1,8310
30Y	1,4320	3	-13	1,5728	1,6980	1,7770

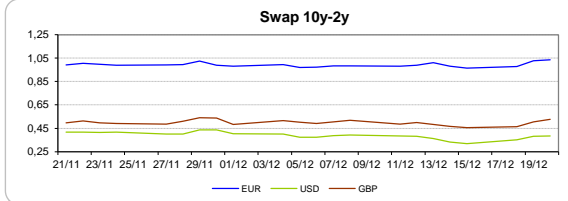
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8630	0	14	2,2449	2,3905	2,5200
2Y	2,0300	0	14	2,2800	2,4205	2,5485
3Y	2,1170	0	13	2,3180	2,4500	2,5610
4Y	2,1670	-1	11	2,3485	2,4805	2,6311
5Y	2,2020	-1	8	2,4033	2,5120	2,6599
7Y	2,2690	0	5	2,4435	2,5700	2,6780
10Y	2,3570	0	1	2,5265	2,6310	2,6945
15Y	2,4580	1	-2	2,6090	2,6805	2,7030
20Y	2,5060	2	-3	2,6355	2,6885	2,7524
30Y	2,5180	2	-4	2,6405	2,6740	2,7130

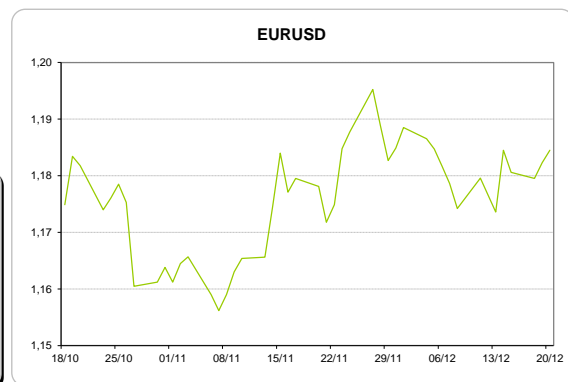
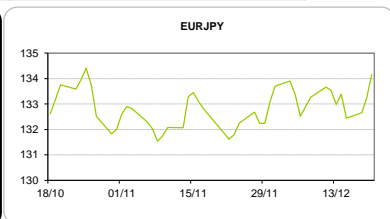
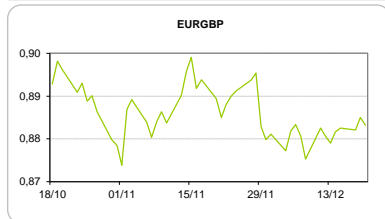


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,28	0,48	2,22	OT 2Y	-0,198	0,02	0,70
JETFUEL	615,75	7,00	18,75	OT 5Y	0,457	-0,04	-12,90
DIESEL	578,00	7,25	16,29	OT 10Y	1,802	-0,03	-14,90
COBRE	6.937,00	37,00	165,00	BUND 10Y	-0,141	3,62	5,30
ZINCO	3.201,25	6,50	15,75	SCHATZ 2Y	-0,009	1,15	5,30
OURO	1.264,88	3,13	-11,98	T-NOTE 10Y	3,221	0,97	8,50
TRIGO	423,75	4,25	-14,75	T-NOTE 2Y	2,364	0,39	9,60
LICENÇA C02	7,79	0,25	0,32	GILT 10Y	1,374	4,72	-3,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1845	0,19%	0,54%	1,1919	1,1993	1,2153
EUR/GBP	0,8832	0,20%	0,70%	0,8855	0,8880	0,8934
EUR/JPY	134,16	-0,69%	-1,54%	134,16	134,16	134,16
EUR/CHF	1,1716	-0,47%	-0,51%	1,1701	1,1687	1,1663
EUR/BRL	3,9112	-0,32%	-2,28%	3,9728	4,0376	4,1750
EUR/PLN	4,2016	-0,05%	0,70%	4,2235	4,2467	4,2951



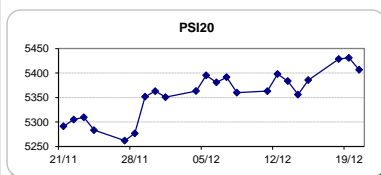
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1845	0,8832	134,16	1,1716	9,9514	7,4445	1,5253	1,54819	3,9112	9,9530
USD	0,8414	-	0,7458	113,285	0,9846	8,3709	6,2640	1,2854	1,3046	3,2911	8,3803

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,440	-0,24	40,79
BANCO BPI	1,201	1,52	6,19
BCP	0,2704	0,33	46,59
-	-	-	-
CORT. AMORIM	11,060	-1,03	31,03
CTT	3,657	4,67	-43,26
EDP	2,881	-1,50	-0,45
EDP R	6,750	-1,20	11,83
GALP	15,545	-0,42	9,55
J MARTINS	15,660	-1,51	6,24
MOTA ENGIL	3,736	-0,11	132,05
NOS	5,543	0,38	-1,68
PHAROL	0,279	2,20	34,78
NAVIGATOR	4,360	-1,00	37,60
REN	2,455	-0,28	-3,50
SEMAPA	17,995	0,25	34,29
SONAE CAP.	0,899	0,56	20,19
SONAE SGPS	1,177	0,34	34,67
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
CTT	4,67
PHAROL	2,20
BANCO BPI	1,52
SONAE CAP.	0,56
NOS	0,38
NAVIGATOR	-1,00
CORT. AMORI	-1,03
EDP R	-1,20
EDP	-1,50
J MARTINS	-1,51



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.406,64	-0,45%	15,55%	5.495,87	4.455,76
CAC40	5.352,77	-0,56%	10,09%	5.536,40	4.733,82
ESTX 50 PR	3.552,65	-0,83%	7,97%	3.708,82	3.214,31
XTRA DAX	13.057,19	-1,20%	13,73%	13.525,56	11.404,82
S&P 500	2.681,38	0,00%	19,77%	2.694,97	2.233,62
IBEX 35	10.212,40	-0,21%	9,20%	11.184,40	9.236,60
NIKKEI 225	22.891,72	0,10%	19,76%	23.382,15	18.224,68

