

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

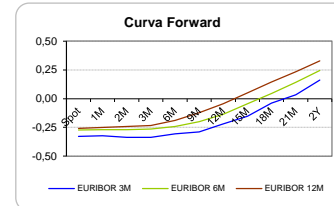
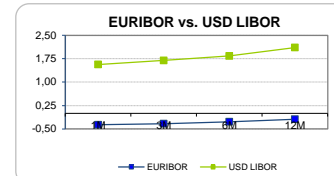
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

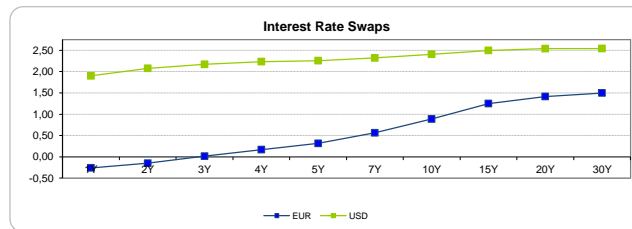
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	1,5643	0	20	0,4962	-0,8057
3M	-0,3290	0	0	3M	1,6943	0	21	0,5211	-0,7462
6M	-0,2710	0	0	6M	1,8371	-1	18	0,5760	-0,6450
12M	-0,1860	0	0	12M	2,1070	0	16	0,7669	-0,5216

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2588	0	0	-0,0446	0,6597
2Y	-0,1480	1	3	0,1400	0,7890
3Y	0,0140	1	7	0,3123	0,9035
4Y	0,1700	0	8	0,4620	1,0151
5Y	0,3150	1	9	0,5950	1,1195
7Y	0,5640	1	8	0,8340	1,3115
10Y	0,8850	1	5	1,1345	1,5264
15Y	1,2490	1	3	1,4348	1,7059
20Y	1,4160	1	2	1,5671	1,7573
30Y	1,4980	1	-1	1,6175	1,7440

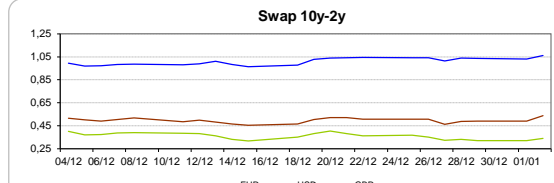
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8990	0	13	2,2831	2,4105	2,5111
2Y	2,0770	-1	13	2,3332	2,3750	2,4740
3Y	2,1680	-1	12	2,3380	2,3925	2,5065
4Y	2,2320	-2	15	2,3580	2,4305	2,5555
5Y	2,2560	0	9	2,3840	2,4530	2,6210
7Y	2,3210	0	6	2,4350	2,5025	2,6305
10Y	2,4050	0	2	2,4985	2,5490	2,6903
15Y	2,4960	1	-1	2,5530	2,5940	2,6410
20Y	2,5370	1	-3	2,6200	2,6065	2,6770
30Y	2,5430	1	-5	2,5710	2,5985	2,5650

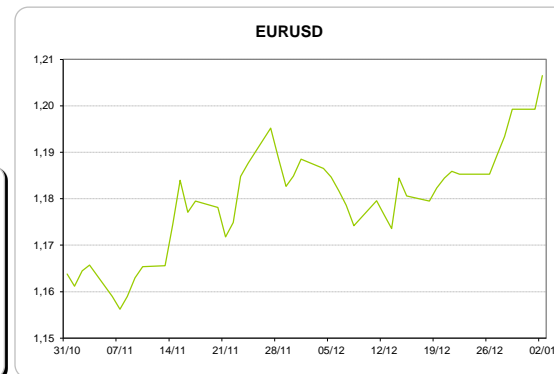
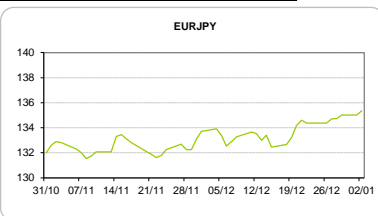
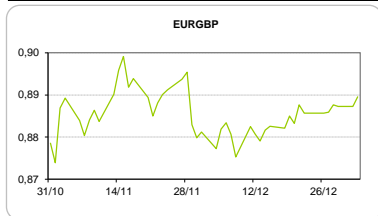


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,42	-0,45	2,96	OT 2Y	-0,113	-0,01	8,50
JETFUEL	637,10	-1,40	46,16	OT 5Y	0,528	0,09	3,30
DIESEL	599,98	-1,15	43,54	OT 10Y	2,009	0,07	12,60
COBRE	7.251,50	-42,00	414,00	BUND 10Y	-0,090	3,57	17,30
ZINCO	3.335,00	18,00	86,00	SCHATZ 2Y	0,025	1,38	8,00
OURO	1.311,70	9,15	31,20	T-NOTE 10Y	3,212	3,71	7,60
TRIGO	435,25	8,25	-3,25	T-NOTE 2Y	2,398	3,08	11,10
LICENÇA C02	7,81	-0,37	0,10	GILT 10Y	1,404	9,64	4,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2065	0,60%	1,69%	1,2131	1,2206	1,2371
EUR/GBP	0,88953	-0,26%	-1,38%	0,8917	0,8942	0,8996
EUR/JPY	135,35	-0,25%	-1,06%	135,35	135,35	135,35
EUR/CHF	1,1711	-0,04%	-0,19%	1,1698	1,1686	1,1663
EUR/BRL	3,9332	1,15%	-2,18%	3,9946	4,0599	4,1974
EUR/PLN	4,1620	0,37%	1,07%	4,1831	4,2057	4,2538



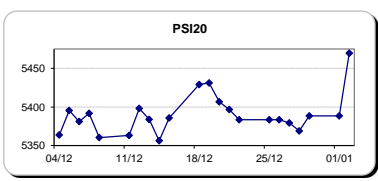
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2065	0,8895	135,35	1,1711	9,8545	7,4441	1,5063	1,53953	3,9332	9,8053
USD	0,8304	-	0,7365	112,145	0,9722	8,1812	6,1814	1,2511	1,2771	3,2636	8,1400

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,200	0,56	0,56
BANCO BPI	1,200	2,30	2,30
BCP	0,2800	2,94	2,94
CORT. AMORIM	10,840	5,24	5,24
CTT	3,636	3,68	3,68
EDP	2,902	0,59	0,59
EDP R	6,920	-0,67	-0,67
GALP	15,550	1,47	1,47
J MARTINS	16,190	-0,03	-0,03
MOTA ENGIL	3,790	3,47	3,47
NOS	5,565	1,53	1,53
PHAROL	0,260	4,00	4,00
NAVIGATOR	4,366	2,68	2,68
REN	2,468	-0,44	-0,44
SEMAPA	17,860	0,37	0,37
SONAE CAP.	0,914	3,04	3,04
SONAE SGPS	1,158	2,84	2,84

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	5,24
PHAROL	4,00
CTT	3,68
MOTA ENGIL	3,47
SONAE CAP.	3,04
J MARTINS	-0,03
REN	-0,44
EDP R	-0,67



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.469,60	1,51%	1,51%	5.495,87	4.455,76
CAC40	5.288,60	-0,45%	-0,45%	5.536,40	4.733,82
ESTX 50 PR	3.490,19	-0,39%	-0,39%	3.708,82	3.214,31
XTRA DAX	12.871,39	-0,36%	-0,36%	13.525,56	11.405,77
S&P 500	2.689,21	0,59%	0,59%	2.694,97	2.233,62
IBEX 35	10.079,10	0,35%	0,35%	11.184,40	9.236,60
NIKKEI 225	22.764,94	-0,08%	0,00%	23.382,15	18.224,68

