

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

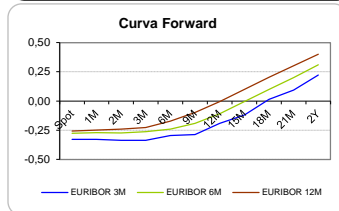
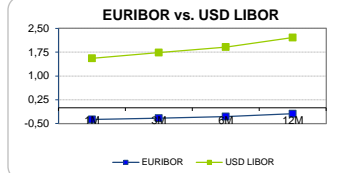
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

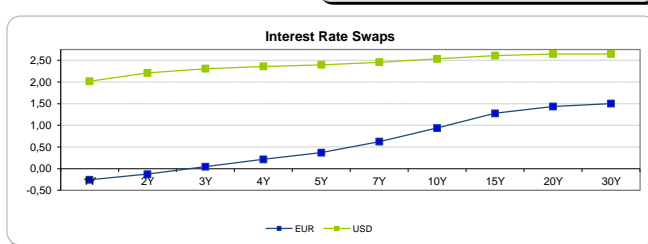
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5575	0	6	0,4984	-0,8013
3M	-0,3280	0	0	3M	1,7392	1	13	0,5211	-0,7390
6M	-0,2750	0	0	6M	1,9130	1	14	0,5784	-0,6426
12M	-0,1910	-1	0	12M	2,2144	2	17	0,7730	-0,5280

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2580	0	1	-0,0065	0,7560	1,2253
2Y	-0,1270	0	6	0,1977	0,8909	1,3227
3Y	0,0460	-1	11	0,3833	1,0007	1,4155
4Y	0,2160	-1	14	0,5420	1,1038	1,5033
5Y	0,3690	-1	16	0,6734	1,2012	1,5730
7Y	0,6230	-2	17	0,9056	1,3772	1,7054
10Y	0,9370	-2	15	1,1858	1,5613	1,8229
15Y	1,2780	-3	12	1,4589	1,7134	1,8857
20Y	1,4330	-3	10	1,5760	1,7547	1,8663
30Y	1,5030	-3	9	1,6091	1,7270	1,7975

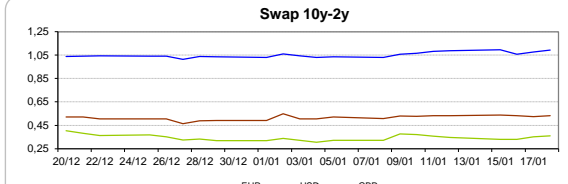
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0170	1	16	2,4672	2,6219	2,7000
2Y	2,2090	1	18	2,5090	2,6349	2,7201
3Y	2,3070	0	19	2,5602	2,6320	2,7130
4Y	2,3610	0	19	2,5590	2,6761	2,7644
5Y	2,3980	-1	19	2,5790	2,6700	2,7838
7Y	2,4570	-2	19	2,6220	2,7120	2,7830
10Y	2,5330	-2	18	2,6820	2,7749	2,8000
15Y	2,6110	-3	17	2,7499	2,7998	2,8324
20Y	2,6470	-3	16	2,7663	2,7984	2,7870
30Y	2,6460	-3	15	2,7220	2,7360	2,7663

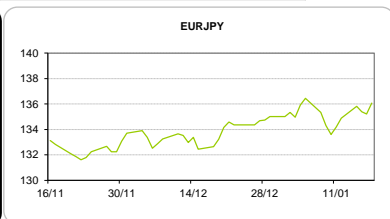
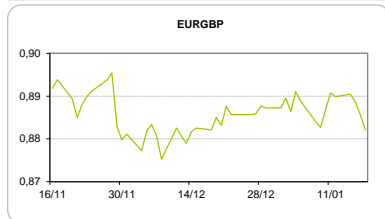


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,31	-0,07	6,40	OT 2Y	-0,053	0,02	16,10
JETFUEL	648,85	0,00	44,68	OT 5Y	0,462	-0,01	-3,10
DIESEL	610,23	0,00	42,93	OT 10Y	2,019	-0,02	19,00
COBRE	7.058,50	-44,00	148,00	BUND 10Y	-0,049	1,27	12,80
ZINCO	3.388,00	-33,75	183,00	SCHATZ 2Y	0,048	-0,69	6,90
OURO	1.329,68	2,52	67,28	T-NOTE 10Y	3,339	1,96	12,70
TRIGO	425,00	3,50	4,50	T-NOTE 2Y	2,518	0,39	15,80
LICENÇA C02	8,53	0,35	1,10	GILT 10Y	1,444	2,57	11,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2235	0,26%	3,73%	1,2307	1,2386	1,2565
EUR/GBP	0,88208	0,41%	0,00%	0,8843	0,8868	0,8924
EUR/JPY	136,07	-0,63%	-2,51%	136,07	136,07	136,07
EUR/CHF	1,1731	0,30%	-1,00%	1,1719	1,1706	1,1683
EUR/BRL	3,9374	0,16%	-1,59%	4,0022	4,0695	4,2170
EUR/PLN	4,1646	0,05%	1,02%	4,1861	4,2083	4,2567

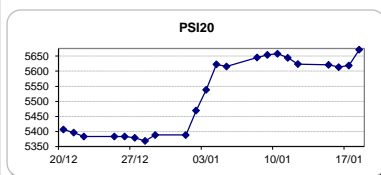


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,2235	0,8821	136,07	1,1731	9,8081	7,4469	1,5229	1,53133	3,9374
USD	0,8169	-	0,7201	110,97	0,9592	8,0215	6,0837	1,2473	1,2520	3,2104
										7,8322

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,080	0,00	-1,76
BANCO BPI	1,318	-0,15	12,36
BCP	0,3034	3,76	11,54
CORT. AMORIM	10,500	0,96	1,94
CTT	3,538	1,38	0,88
EDP	2,868	-0,80	-0,59
EDP R	7,070	-0,42	1,48
GALP	16,145	0,16	5,35
J MARTINS	17,650	1,44	8,98
MOTA ENGIL	3,980	-0,13	8,65
NOS	5,565	0,54	1,53
PHAROL	0,253	-0,39	1,20
NAVIGATOR	4,606	1,23	8,33
REN	2,562	-0,16	3,35
SEMAPA	18,500	-0,43	3,96
SONAE CAP.	0,982	1,97	10,71
SONAE SGPS	1,210	1,00	7,46

Maiores ganhos/perdas	
Título	Varição %
BCP	3,76
SONAE CAP.	1,97
J MARTINS	1,44
CTT	1,38
NAVIGATOR	1,23
REN	-0,16
PHAROL	-0,39
EDP R	-0,42
SEMAPA	-0,43
EDP	-0,80



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.671,54	0,94%	5,26%	5.702,94	4.455,76
CAC40	5.494,83	0,02%	3,43%	5.536,40	4.733,82
ESTX 50 PR	3.620,91	0,23%	3,34%	3.708,82	3.214,31
XTRA DAX	13.281,43	0,74%	2,82%	13.525,56	11.479,78
S&P 500	2.796,62	-0,20%	4,61%	2.807,54	2.257,02
IBEX 35	10.432,70	-0,40%	3,87%	11.184,40	9.236,60
NIKKEI 225	23.763,37	-0,44%	4,39%	24.084,42	18.224,68

