

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

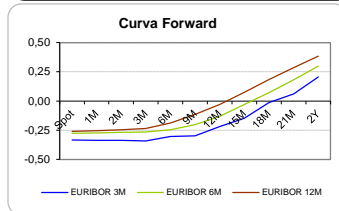
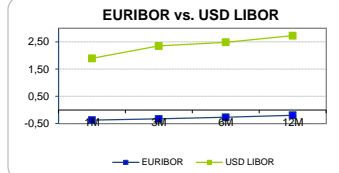
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

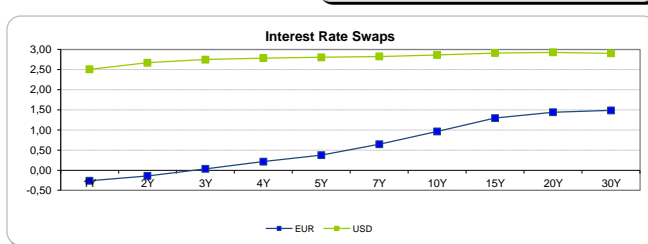
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,8955	0	12	0,5237	-0,7902
3M	-0,3290	0	0	3M	2,3528	1	23	0,7805	-0,7352
6M	-0,2700	0	0	6M	2,4900	1	19	0,8989	-0,6500
12M	-0,1890	0	0	12M	2,7309	1	15	1,0563	-0,5254

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2605	0	0	-0,0282	0,7619	1,2761
2Y	-0,1420	0	-1	0,1770	0,9017	1,3609
3Y	0,0350	0	-3	0,3705	1,0252	1,4433
4Y	0,2140	1	-5	0,5360	1,1290	1,5225
5Y	0,3730	1	-7	0,6811	1,2233	1,5890
7Y	0,6450	2	-9	0,9168	1,3872	1,7045
10Y	0,9620	2	-10	1,1872	1,5605	1,8130
15Y	1,2970	3	-9	1,4478	1,6992	1,8611
20Y	1,4410	3	-9	1,5523	1,7257	1,8237
30Y	1,4880	3	-9	1,5624	1,6745	1,7366

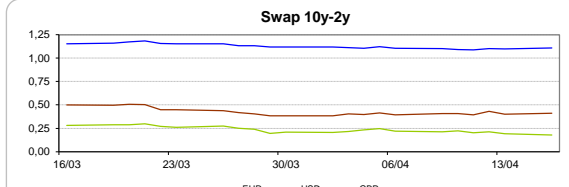
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5070	2	14	2,8630	2,8820	2,8540
2Y	2,6720	2	9	2,8955	2,8746	2,8560
3Y	2,7490	2	6	2,8700	2,8610	2,8700
4Y	2,7860	2	4	2,8630	2,8580	2,8830
5Y	2,8040	2	2	2,8640	2,8911	2,9244
7Y	2,8270	1	-1	2,8670	2,8910	2,9533
10Y	2,8640	1	-4	2,9195	2,9190	2,9460
15Y	2,9140	1	-6	2,9484	2,9440	2,9781
20Y	2,9310	1	-7	2,9531	2,9542	2,9551
30Y	2,9040	1	-7	2,8860	2,8790	2,8966

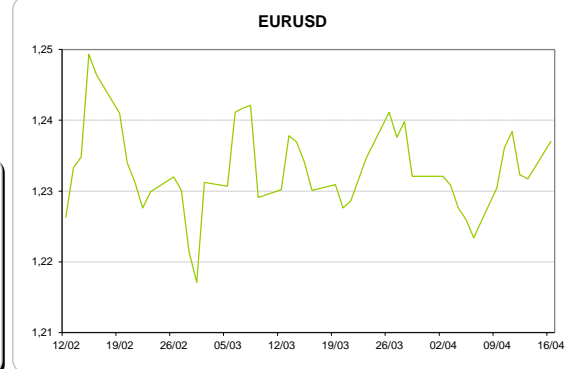
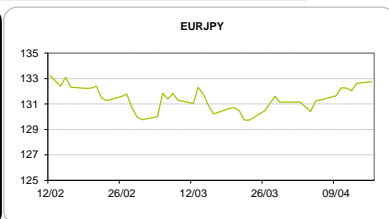
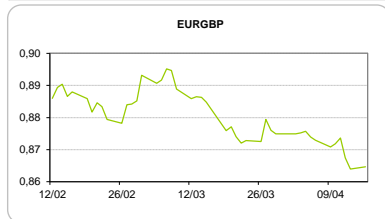


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	71,79	-0,79	5,74	OT 2Y	-0,197	0,00	-9,00
JETFUEL	687,75	-6,42	67,00	OT 5Y	0,590	0,00	12,70
DIESEL	638,00	-8,17	53,00	OT 10Y	1,648	-0,01	-14,10
COBRE	6.833,50	9,00	-115,00	BUND 10Y	0,064	1,44	-7,70
ZINCO	3.117,00	22,00	-176,50	SCHATZ 2Y	0,046	0,46	-0,90
OURO	1.348,81	3,38	34,46	T-NOTE 10Y	3,552	0,33	0,70
TRIGO	480,00	-9,25	-5,00	T-NOTE 2Y	2,821	0,39	5,10
LICENÇA C02	14,00	0,06	2,83	GILT 10Y	1,624	1,94	0,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,237	0,43%	0,56%	1,2456	1,2549	1,2754
EUR/GBP	0,86465	-0,08%	2,07%	0,8672	0,8702	0,8769
EUR/JPY	132,77	-0,10%	-1,93%	132,77	132,77	132,77
EUR/CHF	1,1871	-0,02%	-1,43%	1,1859	1,1846	1,1823
EUR/BRL	4,2394	-0,46%	-4,93%	4,3015	4,3653	4,4879
EUR/PLN	4,1537	0,35%	1,52%	4,1759	4,1985	4,2439



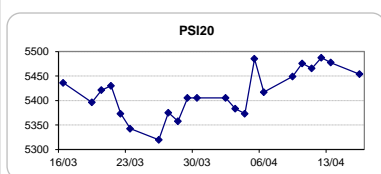
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2370	0,8647	132,77	1,1871	10,4196	7,4477	1,5568	1,59095	4,2394	9,6311
USD	0,8084	-	0,6979	107,255	0,9596	8,4429	6,0206	1,2574	1,2858	3,4280	7,7825

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,480	-0,90	5,98
BANCO BPI	1,134	-1,39	-3,32
BCP	0,2811	0,39	3,35
-	-	-	-
CORT. AMORIM	11,360	-0,53	10,29
CTT	3,030	0,46	-13,60
EDP	3,157	-0,60	9,43
EDP R	8,010	-1,11	14,97
GALP	15,710	-0,79	2,51
J MARTINS	14,340	0,60	-11,45
MOTA ENGIL	3,460	-1,84	-5,54
NOS	4,880	0,08	-10,97
PHAROL	0,189	-3,67	-24,40
NAVIGATOR	4,680	-1,06	10,07
REN	2,540	-0,47	2,46
SEMAPA	18,560	-1,28	4,30
SONAE CAP.	0,971	-0,10	9,47
SONAE SGPS	1,095	-0,54	-2,75
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
J MARTINS	0,60
CTT	0,46
BCP	0,39
NOS	0,08
EDP R	-1,11
SEMAPA	-1,28
BANCO BPI	-1,39
MOTA ENGIL	-1,84
PHAROL	-3,67



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.453,97	-0,43%	1,22%	5.793,38	4.871,47
CAC40	5.312,96	-0,04%	0,01%	5.567,03	4.980,41
ESTX 50 PR	3.441,04	-0,20%	-1,80%	3.708,82	3.261,86
XTRA DAX	12.391,41	-0,41%	-4,07%	13.596,89	11.726,62
S&P 500	2.676,90	0,78%	0,12%	2.872,87	2.328,95
IBEX 35	9.766,10	-0,01%	-2,77%	11.184,40	9.327,60
NIKKEI 225	21.835,53	0,26%	-4,08%	24.129,34	18.224,68

