

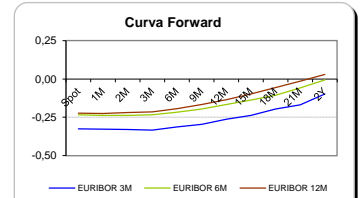
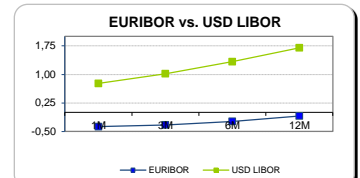
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

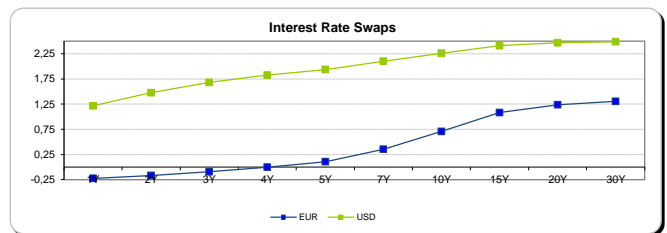
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7650	0	9	0,2609	-0,7868
3M	-0,3260	0	-1	3M	1,0179	0	6	0,3614	-0,7272
6M	-0,2330	0	-2	6M	1,3338	0	4	0,5334	-0,6612
12M	-0,0910	0	-1	12M	1,7018	0	5	0,7816	-0,5028

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2238	0	-2	-0,1361	0,2464	0,7860
2Y	-0,1650	0	0	-0,0534	0,3799	0,9463
3Y	-0,0920	-1	-1	0,0468	0,5302	1,0695
4Y	-0,0010	-1	-1	0,1647	0,6618	1,1913
5Y	0,1080	-1	-3	0,2896	0,7905	1,2820
7Y	0,3530	-1	-5	0,5472	1,0254	1,4429
10Y	0,7080	-1	-7	0,8776	1,2524	1,5717
15Y	1,0830	-1	-8	1,1763	1,4210	1,6245
20Y	1,2380	-1	-8	1,2936	1,4629	1,5931
30Y	1,3040	0	-9	1,3315	1,4456	1,5296

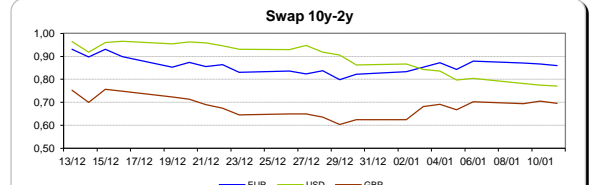
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2150	0	9	1,7435	2,2325	2,4660
2Y	1,4750	0	13	1,8900	2,2915	2,5050
3Y	1,6800	0	14	2,0319	2,3490	2,5305
4Y	1,8250	-1	11	2,1169	2,3960	2,5610
5Y	1,9350	-1	8	2,1893	2,4350	2,6095
7Y	2,1000	-2	2	2,2720	2,4980	2,6260
10Y	2,2610	-2	-3	2,3870	2,5610	2,6500
15Y	2,4080	-2	-7	2,4860	2,6080	2,6440
20Y	2,4670	-2	-10	2,5160	2,5980	2,6220
30Y	2,4870	-2	-13	2,5432	2,5520	2,5780

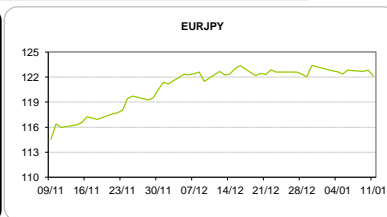
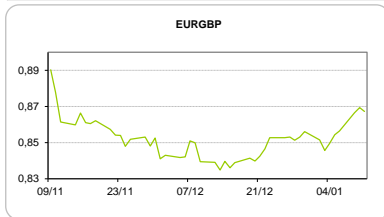


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,15	1,51	0,09	OT 2Y	0,217	0,00	-0,80
JETFUEL	488,75	5,25	2,75	OT 5Y	2,018	0,04	-14,80
DIESEL	494,75	9,00	10,25	OT 10Y	3,974	-0,08	14,30
COBRE	5.745,00	167,00	-68,00	BUND 10Y	-0,268	-3,59	-18,90
ZINCO	2.704,75	53,50	2,25	SCHATZ 2Y	-0,117	0,91	-1,40
OURO	1.182,78	-4,97	22,77	T-NOTE 10Y	3,094	-0,64	-8,50
TRIGO	414,50	-12,25	-1,75	T-NOTE 2Y	1,733	0,00	1,90
LICENÇA C02	5,50	-0,02	1,02	GILT 10Y	1,362	-0,57	-18,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0503	-0,61%	-0,88%	1,0550	1,0601	1,0719
EUR/GBP	0,86725	0,25%	-3,26%	0,8691	0,8711	0,8756
EUR/JPY	122,14	0,57%	0,45%	122,14	122,14	122,14
EUR/CHF	1,0710	0,21%	0,66%	1,0700	1,0687	1,0661
EUR/BRL	3,3595	0,43%	5,65%	3,4621	3,5568	3,7362
EUR/PLN	4,3682	0,11%	1,92%	4,3940	4,4203	4,4718



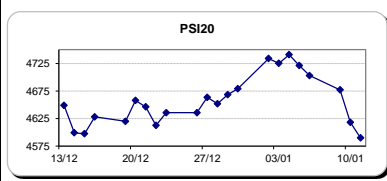
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0503	0,8673	122,14	1,0710	9,5572	7,4339	1,3888	1,4185	3,3595	9,0589
USD	0,9547	-	0,8286	116,64	1,0231	9,1242	7,0971	1,3261	1,3565	3,2240	8,6462

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,894	-0,03	0,78
BANCO BPI	1,130	-0,18	-0,09
BCP	0,8454	-8,42	-21,06
MONTEPIO	0,416	-0,24	-1,19
CORT. AMORIM	8,714	0,40	2,52
CTT	6,300	-0,47	-2,25
EDP	2,753	0,47	-4,87
EDP R	5,730	-1,38	-5,07
GALP	14,150	0,57	-0,28
J MARTINS	15,925	-0,19	8,04
MOTA ENGIL	1,676	3,46	4,10
NOS	5,317	-1,83	-5,69
PHAROL	0,225	0,90	8,70
NAVIGATOR	3,275	-0,46	0,31
REN	2,592	-0,58	-3,93
SEMAPA	12,845	-0,19	-4,14
SONAE CAP.	0,732	-0,81	-2,14
SONAE SGPS	0,845	-1,63	-3,32

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	3,46
PHAROL	0,90
GALP	0,57
EDP	0,47
CORT. AMORIM	0,40
SONAE CAP.	-0,81
EDP R	-1,38
SONAE SGPS	-1,63
NOS	-1,83
BCP	-8,42



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.589,92	-0,61%	-1,91%	5.238,36	4.175,28
CAC40	4.888,71	0,01%	0,54%	4.929,60	3.892,46
ESTX 50 PR	3.307,94	0,05%	0,53%	3.334,44	2.672,73
XTRA DAX	11.646,17	0,54%	1,44%	11.692,27	8.699,29
S&P 500	2.269,40	0,01%	1,35%	2.282,10	1.810,10
IBEX 35	9.408,60	-0,46%	0,60%	9.552,10	7.579,80
NIKKEI 225	19.364,67	0,33%	1,31%	19.615,40	14.864,01

