

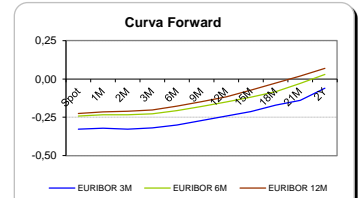
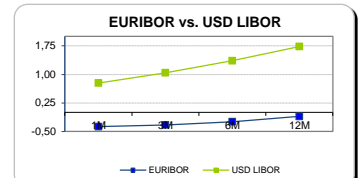
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

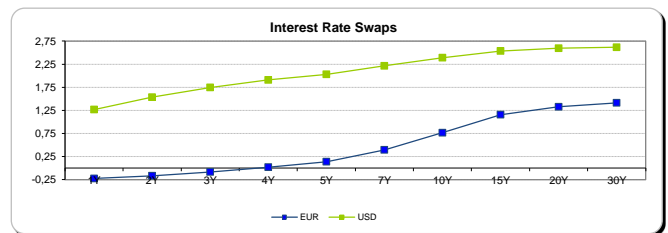
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7753	0	3	0,2622	-0,7882
3M	-0,3270	0	-1	3M	1,0434	0	5	0,3596	-0,7294
6M	-0,2410	0	-2	6M	1,3582	1	4	0,5273	-0,6636
12M	-0,1010	0	-2	12M	1,7329	0	4	0,7753	-0,5032

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2250	0	-3	-0,1172	0,2803	0,8546
2Y	-0,1670	1	-1	-0,0233	0,4174	1,0033
3Y	-0,0830	1	1	0,0790	0,5753	1,1427
4Y	0,0200	1	3	0,2003	0,7106	1,2670
5Y	0,1390	1	3	0,3296	0,8505	1,3713
7Y	0,3950	2	4	0,5984	1,0949	1,5293
10Y	0,7660	3	5	0,9399	1,3326	1,6660
15Y	1,1580	3	8	1,2542	1,5152	1,7323
20Y	1,3260	3	11	1,3853	1,5700	1,7138
30Y	1,4150	4	14	1,4426	1,5678	1,6611

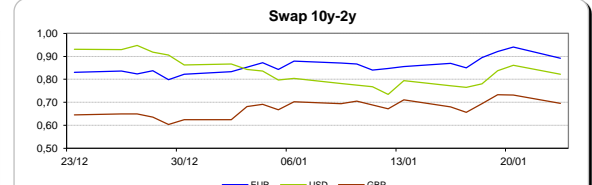
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2690	-1	7	1,7066	2,2540	2,5633
2Y	1,5360	-1	3	1,8797	2,3320	2,5810
3Y	1,7460	-1	-1	1,9880	2,3980	2,6437
4Y	1,9080	-1	-4	2,0910	2,4540	2,6420
5Y	2,0310	0	-6	2,1760	2,5243	2,6935
7Y	2,2150	1	-8	2,3288	2,5937	2,7040
10Y	2,3910	2	-9	2,4576	2,6561	2,7250
15Y	2,5370	2	-10	2,5390	2,6650	2,7190
20Y	2,5960	2	-10	2,5974	2,6959	2,6950
30Y	2,6160	2	-11	2,5977	2,6250	2,6530

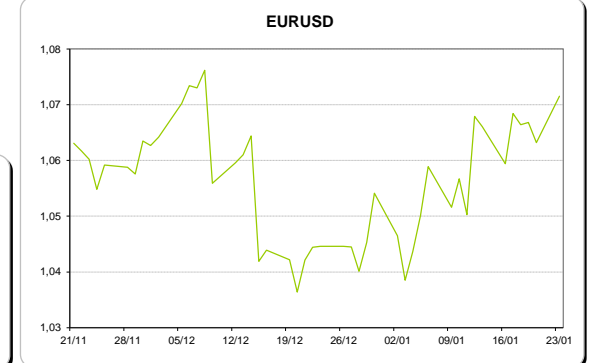
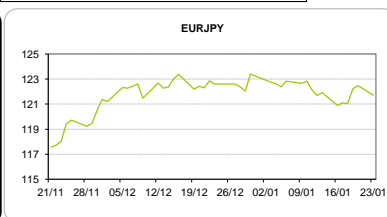


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,13	-0,36	-0,77	OT 2Y	0,079	0,00	-15,20
JETFUEL	489,25	-1,75	5,00	OT 5Y	1,839	-0,08	-14,10
DIESEL	488,00	-4,50	-2,00	OT 10Y	3,793	-0,08	-1,00
COBRE	5.757,50	8,50	246,00	BUND 10Y	-0,247	-7,65	-1,20
ZINCO	2.761,00	-0,75	129,00	SCHATZ 2Y	-0,092	-1,37	3,80
OURO	1.216,33	5,75	82,38	T-NOTE 10Y	3,089	-6,74	-16,60
TRIGO	430,75	2,50	37,25	T-NOTE 2Y	1,680	-4,55	-14,10
LICENÇA C02	5,33	-0,10	-0,91	GILT 10Y	1,356	-7,78	-4,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0715	0,78%	2,58%	1,0762	1,0814	1,0934
EUR/GBP	0,86148	0,52%	-1,01%	0,8633	0,8653	0,8699
EUR/JPY	121,72	0,62%	0,72%	121,72	121,72	121,72
EUR/CHF	1,0726	-0,01%	0,07%	1,0714	1,0702	1,0678
EUR/BRL	3,4131	-0,45%	0,13%	3,5079	3,5997	3,7695
EUR/PLN	4,3711	-0,06%	0,86%	4,3960	4,4212	4,4721

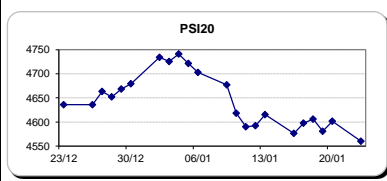


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0715	0,8615	121,72	1,0726	9,4953	7,4362	1,4269	1,41947	3,4131	8,9895
USD	0,9304	-	0,8005	113,01	0,9985	8,8370	6,9190	1,3301	1,3188	3,1650	8,3625

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,028	-1,92	4,24
BANCO BPI	1,132	0,00	0,09
BCP	0,1568	-0,44	-14,99
MONTEPIO	0,412	0,00	-2,14
CORT. AMORIM	8,623	1,02	1,45
CTT	6,000	-1,15	-6,90
EDP	2,720	-2,16	-6,01
EDP R	5,710	-0,85	-5,40
GALP	13,855	-1,21	-2,36
J MARTINS	15,670	-1,57	6,31
MOTA ENGIL	1,646	-0,84	2,24
NOS	5,172	-0,81	-8,27
PHAROL	0,231	0,87	11,59
NAVIGATOR	3,264	-1,09	-0,03
REN	2,572	-0,31	-4,67
SEMAPA	12,850	-1,27	-4,10
SONAE CAP.	0,700	-0,71	-6,42
SONAE SGPS	0,830	-3,04	-5,03

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	1,02
PHAROL	0,87
SEMAPA	-1,27
J MARTINS	-1,57
ALTRI	-1,92
EDP	-2,16
SONAE SGPS	-3,04



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.560,06	-0,90%	-2,55%	5.222,69	4.175,28
CAC40	4.821,41	-0,60%	-0,84%	4.929,60	3.892,46
ESTX 50 PR	3.273,04	-0,80%	-0,53%	3.334,44	2.672,73
XTRA DAX	11.545,75	-0,73%	0,56%	11.692,27	8.699,29
S&P 500	2.258,94	-0,57%	0,87%	2.282,10	1.810,10
IBEX 35	9.304,80	-0,80%	-0,51%	9.552,10	7.579,80
NIKKEI 225	18.891,03	-1,29%	-1,17%	19.615,40	14.864,01

