

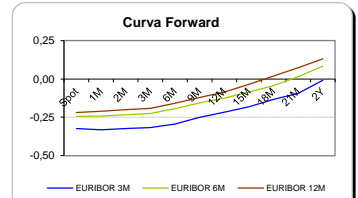
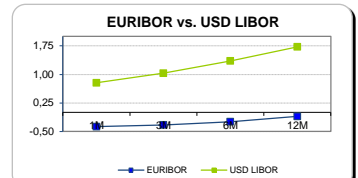
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

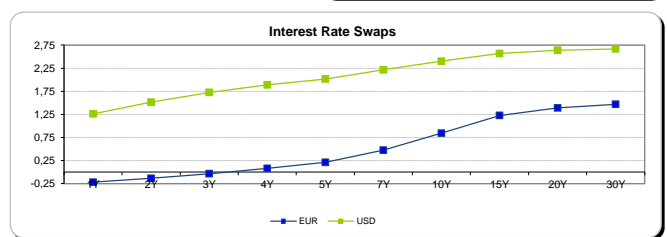
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7800	0	1	0,2616	-0,7884
3M	-0,3270	0	-1	3M	1,0340	-1	4	0,3571	-0,7296
6M	-0,2430	0	-2	6M	1,3566	0	4	0,5226	-0,6638
12M	-0,1010	0	-2	12M	1,7248	0	4	0,7707	-0,5056

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2190	0	-1	-0,0849	0,3913	0,9970
2Y	-0,1360	1	2	0,0228	0,5450	1,1314
3Y	-0,0350	1	6	0,1477	0,6940	1,2635
4Y	0,0800	1	10	0,2851	0,8360	1,3810
5Y	0,2110	1	13	0,4241	0,9730	1,4830
7Y	0,4760	1	16	0,6976	1,2070	1,6300
10Y	0,8430	1	19	1,0344	1,4382	1,7537
15Y	1,2280	1	22	1,3439	1,6078	1,8053
20Y	1,3890	1	23	1,4617	1,6481	1,7810
30Y	1,4690	1	26	1,5025	1,6260	1,7111

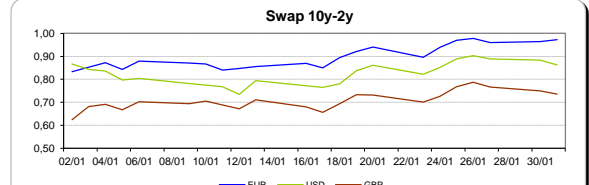
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2610	-1	5	1,7471	2,3165	2,6135
2Y	1,5160	-3	0	1,9045	2,3955	2,6620
3Y	1,7250	-4	-3	2,0420	2,4665	2,6950
4Y	1,8870	-5	-5	2,1470	2,5255	2,7300
5Y	2,0180	-6	-6	2,2365	2,5725	2,7805
7Y	2,2140	-6	-7	2,3730	2,6485	2,8035
10Y	2,4010	-6	-6	2,5110	2,7240	2,8315
15Y	2,5680	-6	-5	2,6300	2,7966	2,8736
20Y	2,6380	-5	-5	2,6725	2,7765	2,8085
30Y	2,6690	-5	-4	2,6785	2,7340	2,7695

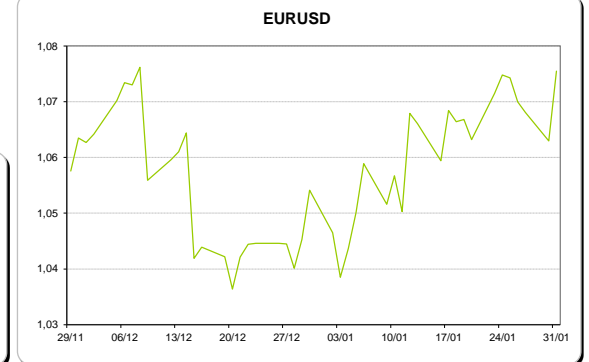
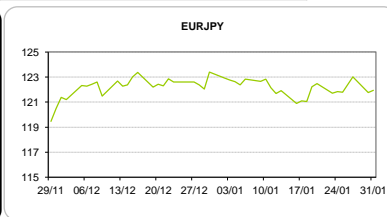


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,87	0,64	-0,95	OT 2Y	0,067	-0,02	2,60
JETFUEL	489,50	0,00	-12,75	OT 5Y	2,129	-0,05	26,30
DIESEL	494,50	1,25	-17,00	OT 10Y	4,191	-0,05	42,70
COBRE	5.850,00	-79,00	284,50	BUND 10Y	-0,157	-0,30	15,00
ZINCO	2.770,25	28,75	202,00	SCHATZ 2Y	-0,103	-2,06	2,80
OURO	1.209,74	14,18	57,47	T-NOTE 2Y	3,130	-2,73	-2,20
TRIGO	416,50	2,50	8,50	T-NOTE 5Y	1,703	-1,52	-3,40
LICENÇA C02	5,38	0,21	-1,19	GILT 10Y	1,433	-1,81	18,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0755	1,18%	2,77%	1,0799	1,0850	1,0968
EUR/GBP	0,86105	-1,36%	-1,12%	0,8628	0,8647	0,8693
EUR/JPY	121,94	-0,15%	0,80%	121,94	121,94	121,94
EUR/CHF	1,0676	-0,29%	0,27%	1,0664	1,0650	1,0621
EUR/BRL	3,3912	-1,38%	0,89%	3,4814	3,5745	3,7399
EUR/PLN	4,3232	0,27%	2,08%	4,3468	4,3711	4,4205



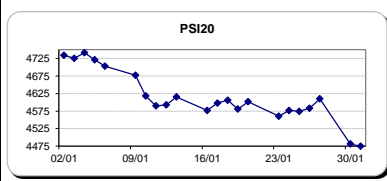
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0755	0,8611	121,94	1,0676	9,4492	7,4362	1,4053	1,42449	3,3912	8,8999
USD	0,9255	-	0,7949	112,52	0,9869	8,7428	6,8831	1,3039	1,3170	3,1401	8,2291

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,056	-0,76	4,97
BANCO BPI	1,132	0,00	0,09
BCP	0,1564	6,98	-15,21
MONTEPIO	0,411	0,00	-2,38
CORT. AMORIM	8,710	-1,64	2,47
CTT	5,154	-0,33	-20,03
EDP	2,688	-0,44	-7,12
EDP R	5,943	-0,95	-1,54
GALP	13,620	0,00	-4,02
J MARTINS	15,655	0,00	6,21
MOTA ENGIL	1,609	-1,83	-0,06
NOS	5,209	-0,23	-7,61
PHAROL	0,256	0,00	23,67
NAVIGATOR	3,369	-0,53	3,19
REN	2,548	0,47	-5,56
SEMAPA	13,150	0,69	-1,87
SONAE CAP.	0,690	0,00	-7,75
SONAE SGPS	0,795	1,40	-9,04

Maiores ganhos/perdas	
Título	Variação %
BCP	6,98
SONAE SGPS	1,40
SEMAPA	0,69
REN	0,47
NAVIGATOR	-0,53
ALTRI	-0,76
EDP R	-0,95
CORT. AMORIM	-1,64
MOTA ENGIL	-1,83



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.475,03	-0,14%	-4,36%	5.222,69	4.175,28
CAC40	4.748,90	-0,75%	-2,33%	4.929,60	3.892,46
ESTX 50 PR	3.230,68	-0,98%	-1,82%	3.342,47	2.672,73
XTRA DAX	11.535,31	-1,25%	0,47%	11.893,08	8.699,29
S&P 500	2.268,98	-0,52%	1,35%	2.300,99	1.810,10
IBEX 35	9.315,20	-0,49%	-0,39%	9.623,50	7.579,80
NIKKEI 225	19.041,34	-1,69%	-0,38%	19.615,40	14.864,01

