

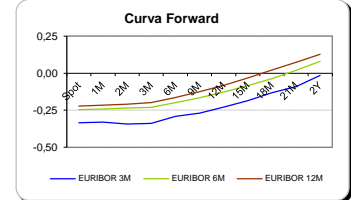
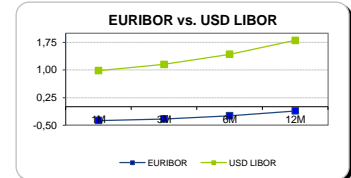
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

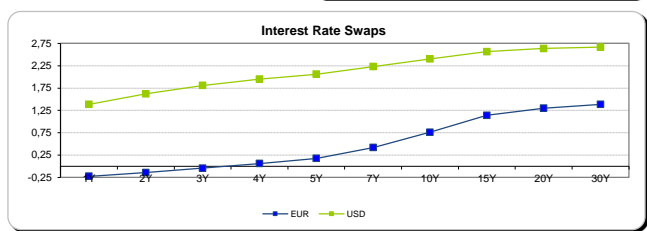
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,9833	0	15	0,2539	-0,7772
3M	-0,3300	0	0	3M	1,1498	0	5	0,3393	-0,7296
6M	-0,2420	0	-1	6M	1,4263	0	0	0,4924	-0,6638
12M	-0,1110	0	0	12M	1,8026	0	-1	0,7148	-0,4966

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2230	0	-2	-0,0825	0,3432	0,8735
2Y	-0,1400	-1	1	0,0215	0,4741	1,0093
3Y	-0,0420	-1	2	0,1284	0,6077	1,1326
4Y	0,0630	-1	3	0,2508	0,7436	1,2480
5Y	0,1780	-1	4	0,3738	0,8687	1,3390
7Y	0,4200	-1	4	0,6230	1,0919	1,4962
10Y	0,7620	-1	1	0,9443	1,3219	1,6361
15Y	1,1380	0	-1	1,2472	1,4968	1,7013
20Y	1,2990	0	-2	1,3737	1,5515	1,6872
30Y	1,3840	0	-2	1,4272	1,5451	1,6304

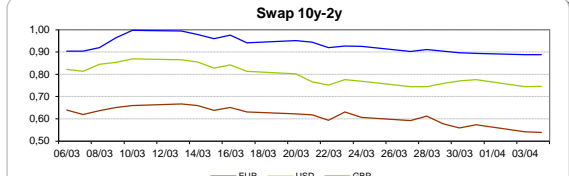
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3860	0	8	1,8009	2,3082	2,5600
2Y	1,6210	0	7	1,8955	2,3766	2,6096
3Y	1,8100	0	8	2,0715	2,4363	2,5960
4Y	1,9500	0	9	2,1621	2,4904	2,6814
5Y	2,0610	1	9	2,2380	2,5348	2,7130
7Y	2,2300	1	9	2,3599	2,6106	2,7651
10Y	2,4010	2	8	2,4909	2,6881	2,8024
15Y	2,5640	2	8	2,6084	2,7030	2,7525
20Y	2,6350	3	8	2,6561	2,7555	2,7355
30Y	2,6660	3	8	2,6648	2,6655	2,7585

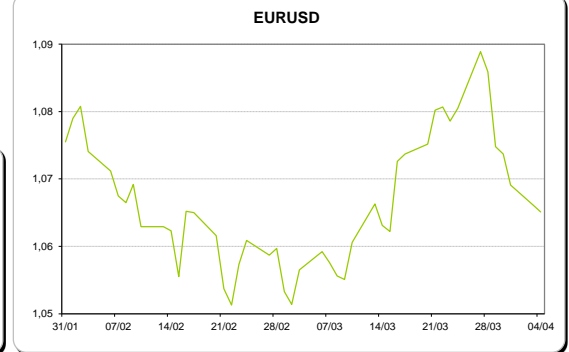
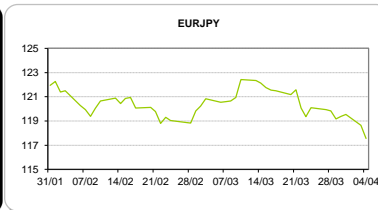
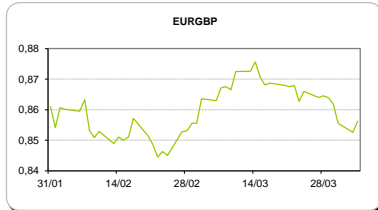


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,16	1,04	-2,00	OT 2Y	0,552	-0,01	49,90
JETFUEL	479,75	4,50	-12,25	OT 5Y	2,215	0,01	34,00
DIESEL	479,00	1,00	-13,75	OT 10Y	3,926	0,02	-1,30
COBRE	5.758,00	-84,50	-164,00	BUND 10Y	-0,178	-2,22	-12,50
ZINCO	2.687,50	-68,75	-84,50	SCHATZ 2Y	-0,158	1,37	-3,90
OURO	1.256,31	2,96	21,76	T-NOTE 10Y	3,077	0,32	-14,60
TRIGO	427,50	-0,25	-26,00	T-NOTE 2Y	1,779	0,76	-12,20
LICENÇA C02	4,65	-0,22	-0,95	GILT 10Y	1,015	-0,46	-14,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0651	-0,09%	0,56%	1,0698	1,0749	1,0864
EUR/GBP	0,85623	-0,42%	0,79%	0,8580	0,8599	0,8640
EUR/JPY	117,55	0,93%	2,55%	117,55	117,55	117,55
EUR/CHF	1,0687	-0,01%	0,23%	1,0675	1,0661	1,0632
EUR/BRL	3,3229	-0,01%	-0,08%	3,4067	3,4888	3,6345
EUR/PLN	4,2489	-0,35%	1,34%	4,2708	4,2933	4,3383



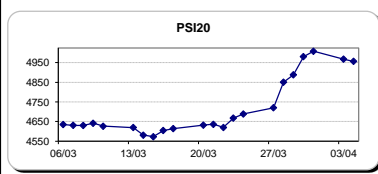
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0651	0,8562	117,55	1,0687	9,6010	7,4365	1,4306	1,40972	3,3229	9,1647
USD	0,9381	-	0,8034	110,53	1,0017	8,9954	6,9765	1,3435	1,3233	3,1239	8,6049

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,207	0,77	8,88
BANCO BPI	1,050	-0,47	-7,16
BCP	0,1811	-4,73	-1,82
MONTEPIO	0,418	-0,48	-0,71
CORT. AMORIM	10,730	4,73	26,24
CTT	5,066	-1,25	-21,40
EDP	3,176	0,19	9,74
EDP R	6,990	1,00	15,81
GALP	14,275	0,88	0,60
J MARTINS	16,475	0,58	11,77
MOTA ENGIL	1,960	0,15	21,74
NOS	5,125	-0,21	-9,10
PHAROL	0,364	-2,67	75,85
NAVIGATOR	3,787	1,20	15,99
REN	2,841	0,11	5,30
SEMAPA	14,310	0,95	6,79
SONAE CAP.	0,850	0,24	13,64
SONAE SGPS	0,911	-0,98	4,23
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	4,73
NAVIGATOR	1,20
EDP R	1,00
SEMAPA	0,95
GALP	0,88
MONTEPIO	-0,48
SONAE SGPS	-0,98
CTT	-1,25
PHAROL	-2,67
BCP	-4,73



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.956,46	-0,23%	5,93%	5.125,03	4.175,28
CAC40	5.101,13	0,30%	4,91%	5.132,93	3.955,98
ESTX 50 PR	3.481,66	0,25%	5,81%	3.508,11	2.678,27
XTRA DAX	12.282,34	0,21%	6,98%	12.375,58	9.214,10
S&P 500	2.357,22	-0,07%	5,29%	2.400,98	1.991,68
IBEX 35	10.361,20	0,35%	10,79%	10.462,90	7.579,80
NIKKEI 225	18.810,25	-0,91%	-1,59%	19.668,01	14.864,01

