

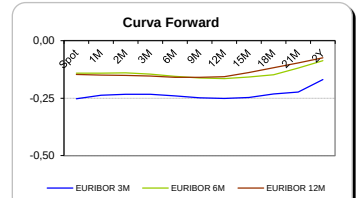
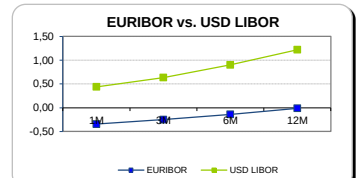
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

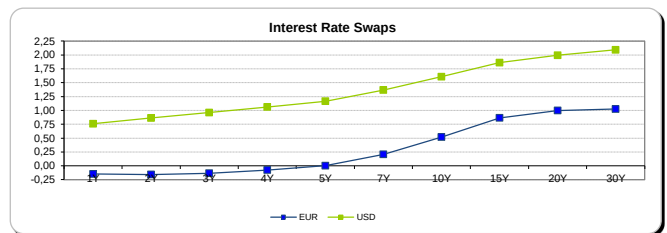
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3430	0	-2	1M	0,4388	0	1	0,5074	-0,7788
3M	-0,2500	0	-2	3M	0,6344	0	1	0,5878	-0,7244
6M	-0,1390	0	-1	6M	0,9009	0	1	0,7444	-0,6554
12M	-0,0110	0	-1	12M	1,2183	0	1	1,0103	-0,5346

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1474	0	0	-0,1588	0,1227	0,6236
2Y	-0,1580	0	0	-0,1152	0,2316	0,7688
3Y	-0,1330	0	-1	-0,0362	0,3628	0,9033
4Y	-0,0760	-1	-2	0,0571	0,4996	1,0152
5Y	0,0030	-1	-3	0,1696	0,6324	1,1010
7Y	0,2060	-1	-4	0,4160	0,8538	1,2605
10Y	0,5200	-2	-5	0,7272	1,0790	1,3888
15Y	0,8640	-1	-5	1,0160	1,2384	1,4293
20Y	0,9970	-1	-5	1,1202	1,2699	1,3883
30Y	1,0240	-1	-6	1,1274	1,2190	1,2857

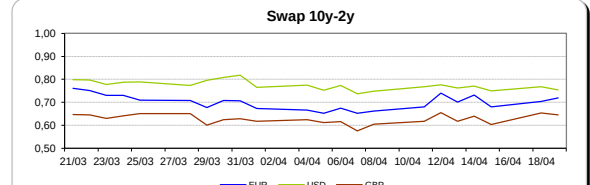
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7580	-9	-9	1,0238	1,4152	1,8390
2Y	0,8620	-1	-16	1,0770	1,5240	1,9210
3Y	0,9600	-2	-21	1,2080	1,6270	1,9860
4Y	1,0630	-3	-23	1,3120	1,7190	2,0420
5Y	1,1670	-3	-24	1,4140	1,7970	2,1165
7Y	1,3690	-3	-22	1,5920	1,9260	2,1860
10Y	1,6080	-4	-19	1,7805	2,0700	2,2680
15Y	1,8620	-4	-16	2,0030	2,2030	2,3105
20Y	1,9930	-4	-14	2,1050	2,2510	2,3310
30Y	2,0930	-4	-13	2,1740	2,2550	2,3240

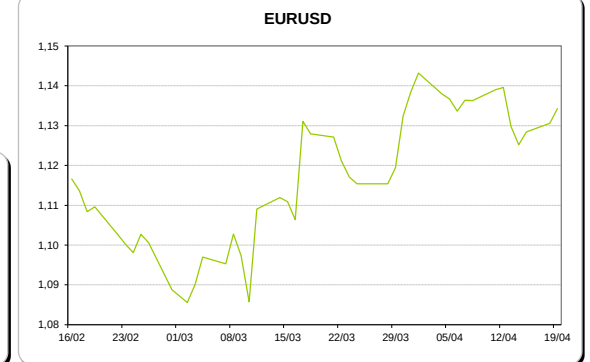
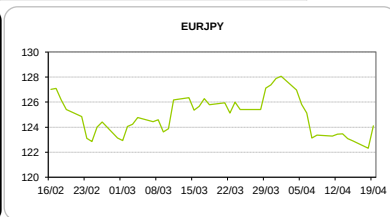
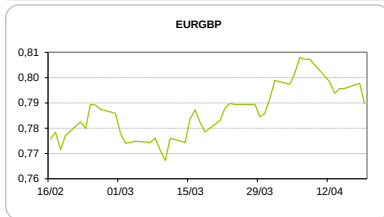


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,04	1,13	2,18	OT 2Y	0,662	-0,04	0,70
JETFUEL	404,00	7,50	-5,25	OT 5Y	1,994	-0,01	17,20
DIESEL	370,75	-0,25	-7,50	OT 10Y	3,127	0,00	20,40
COBRE	4.825,00	19,50	-215,00	BUND 10Y	-0,251	0,73	-6,90
ZINCO	1.886,50	21,00	45,00	SCHATZ 2Y	0,076	-0,23	-3,00
OURO	1.255,08	22,59	-0,24	T-NOTE 2Y	2,544	1,52	-9,20
TRIGO	491,50	10,50	21,25	T-NOTE 10Y	1,273	1,50	-9,80
LICENÇA C02	5,56	0,09	0,61	GILT 10Y	1,766	2,95	2,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1343	0,33%	0,64%	1,1375	1,1411	1,1496
EUR/GBP	0,78975	1,02%	-0,85%	0,7918	0,7938	0,7981
EUR/JPY	124,1	-1,43%	1,48%	124,10	124,10	124,10
EUR/CHF	1,0921	-0,09%	-0,16%	1,0908	1,0892	1,0860
EUR/BRL	4,0296	1,51%	0,96%	4,1554	4,2777	4,4931
EUR/PLN	4,2954	0,27%	-0,83%	4,3140	4,3319	4,3634



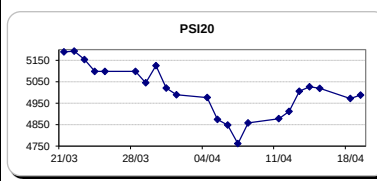
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1343	0,7898	124,10	1,0921	9,1909	7,4430	1,4392	1,45704	4,0296	9,2277
USD	0,8793	-	0,6945	109,35	0,9601	8,0829	6,5443	1,2654	1,2806	3,5522	8,1093

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,379	-7,17	-29,16
BANCO BPI	1,100	-7,64	0,82
BCP	0,034	-3,68	-30,43
MONTEPIO	0,578	-0,34	-11,76
CORT. AMORIM	6,800	1,46	14,32
CTT	7,930	1,01	-10,44
EDP	3,002	1,08	-9,61
EDP R	6,662	1,40	-8,11
GALP	11,890	2,99	10,91
J MARTINS	14,940	2,12	24,55
MOTA ENGIL	1,991	1,43	3,43
NOS	6,116	1,07	-15,59
PHAROL	0,140	-0,71	-48,34
PORTUCEL	3,161	-0,60	-12,10
REN	2,709	-0,51	-2,62
SEMAPA	11,200	-0,67	-11,78
SONAE CAP.	0,690	-3,23	35,29
SONAE SGPS	1,000	0,30	-4,58

Maiores ganhos/perdas	
Título	Variação %
GALP	2,99
J MARTINS	2,12
CORT. AMORIM	1,46
MOTA ENGIL	1,43
EDP R	1,40
PHAROL	-0,71
SONAE CAP.	-3,23
BCP	-3,68
ALTRI	-7,17
BANCO BPI	-7,64



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.988,15	0,32%	-6,12%	6.243,19	4.455,16
CAC40	4.566,48	1,32%	-1,52%	5.283,71	3.892,46
ESTX 50 PR	3.112,99	1,60%	-4,73%	3.782,29	2.672,73
XTRA DAX	10.349,59	2,27%	-3,66%	12.079,03	8.699,29
S&P 500	2.096,41	0,11%	2,58%	2.134,72	1.810,10
IBEX 35	8.971,30	1,01%	-6,00%	11.684,60	7.746,30
NIKKEI 225	16.874,44	3,68%	-11,34%	20.952,71	14.865,77

