

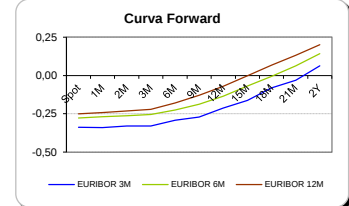
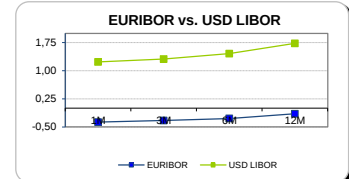
AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENDA FIXA

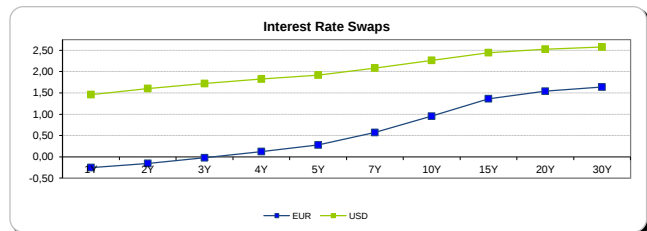
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2317	0	1	0,2523	-0,7834
3M	-0,3310	0	0	3M	1,3106	0	1	0,2861	-0,7256
6M	-0,2720	0	0	6M	1,4550	0	1	0,4211	-0,6466
12M	-0,1510	0	1	12M	1,7273	0	-1	0,6249	-0,4980

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2510	0	-1	-0,0723	0,5250
2Y	-0,1530	0	-2	0,0626	0,6818
3Y	-0,0240	-1	-1	0,2170	0,8233
4Y	0,1240	-1	0	0,3712	0,9665
5Y	0,2780	-1	2	0,5176	1,0960
7Y	0,5710	0	4	0,7938	1,3200
10Y	0,9530	0	7	1,1340	1,5510
15Y	1,3610	1	9	1,4485	1,7297
20Y	1,5410	1	10	1,5793	1,7799
30Y	1,6380	1	11	1,6304	1,7625

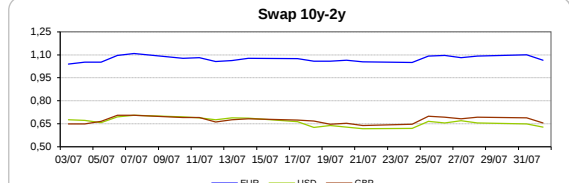
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4590	0	3	1,7236	2,0790	2,3785
2Y	1,6020	-1	3	1,7955	2,1570	2,4375
3Y	1,7210	-1	3	1,8905	2,2295	2,4795
4Y	1,8230	-1	3	1,9745	2,2945	2,5275
5Y	1,9170	-1	4	2,0520	2,3505	2,5921
7Y	2,0830	-1	6	2,1845	2,4405	2,6215
10Y	2,2650	-1	7	2,3315	2,5350	2,6665
15Y	2,4440	-1	10	2,4675	2,6296	2,6910
20Y	2,5280	-2	11	2,5250	2,6285	2,6870
30Y	2,5760	-2	12	2,5480	2,6105	2,6475

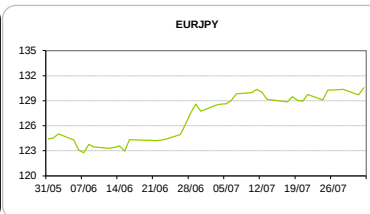
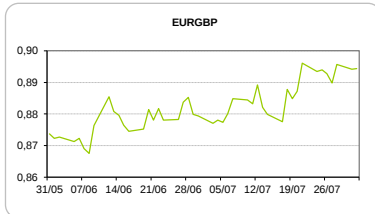


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,14	-1,58	2,10	OT 2Y	0,109	-0,01	-3,00
JETFUEL	480,00	0,00	37,25	OT 5Y	1,201	-0,01	-11,10
DIESEL	498,50	5,00	54,25	OT 10Y	2,839	-0,04	-18,80
COBRE	6.373,00	44,00	432,00	BUND 10Y	-0,207	-6,13	-6,70
ZINCO	2.786,00	18,00	28,50	SCHATZ 2Y	-0,053	-2,06	-12,20
OURO	1.271,79	2,35	30,24	T-NOTE 10Y	2,964	-2,21	-5,90
TRIGO	469,00	-5,50	-57,00	T-NOTE 2Y	1,813	-0,76	-6,50
LICENÇA C02	5,31	0,08	0,28	GILT 10Y	1,211	-1,59	-5,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1812	0,72%	3,90%	1,1870	1,1933	1,2056
EUR/GBP	0,8944	-0,02%	-1,94%	0,8961	0,8981	0,9024
EUR/JPY	130,53	-0,64%	-1,59%	130,53	130,53	130,53
EUR/CHF	1,1397	0,46%	-3,91%	1,1385	1,1372	1,1350
EUR/BRL	3,6734	0,75%	2,12%	3,7490	3,8192	3,9578
EUR/PLN	4,2518	0,07%	-0,08%	4,2728	4,2960	4,3404



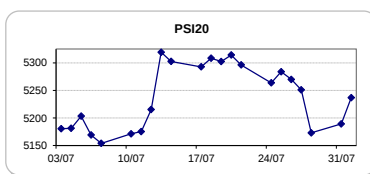
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1812	0,8944	130,53	1,1397	9,5712	7,4369	1,4785	1,48	3,6734	9,3489
USD	0,8470	-	0,756	110,16	0,9654	8,1127	6,2989	1,2489	1,2522	3,1135	7,9020

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,846	0,16	-0,47
BANCO BPI	1,060	0,00	-6,28
BCP	0,2450	1,49	32,82
MONTEPIO	1,000	0,00	137,53
CORT. AMORIM	11,865	0,55	39,59
CTT	5,372	-2,56	-16,65
EDP	3,042	1,40	5,11
EDP R	6,772	0,27	12,19
GALP	13,830	2,14	-2,54
J MARTINS	16,820	1,17	14,11
MOTA ENGIL	2,425	1,89	50,62
NOS	5,477	1,80	-2,86
PHAROL	0,334	0,91	61,35
NAVIGATOR	3,646	0,16	15,06
REN	2,787	1,72	3,30
SEMAPA	16,260	-0,88	21,34
SONAE CAP.	0,800	-0,99	6,95
SONAE SGPS	0,966	-0,62	10,53

Maiores ganhos/perdas	
Título	Variação %
GALP	2,14
MOTA ENGIL	1,89
NOS	1,80
REN	1,72
BCP	1,49
SONAE SGPS	-0,62
SEMAPA	-0,88
SONAE CAP.	-0,99
CTT	-2,56



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.236,69	0,91%	11,91%	5.359,19	4.356,54
CAC40	5.127,03	0,65%	5,44%	5.442,10	4.293,34
ESTX 50 PR	3.477,39	0,81%	5,68%	3.666,80	2.892,52
XTRA DAX	12.251,29	1,10%	6,71%	12.951,54	10.092,53
S&P 500	2.474,66	0,18%	10,53%	2.484,04	2.083,79
IBEX 35	10.586,70	0,80%	13,20%	11.184,40	8.229,40
NIKKEI 225	19.985,79	0,30%	4,56%	20.318,11	15.921,04

