

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

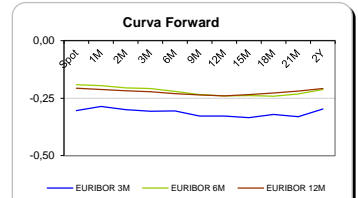
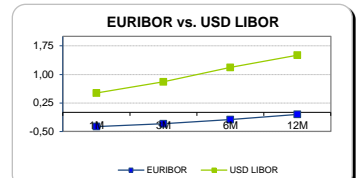
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

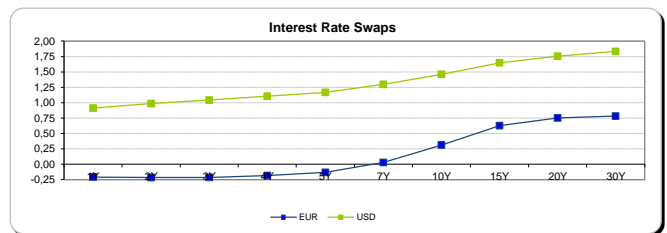
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,5119	1	4	0,2981	-0,8072
3M	-0,2980	0	-1	3M	0,8065	1	14	0,3966	-0,7520
6M	-0,1870	0	0	6M	1,1852	2	25	0,5153	-0,6612
12M	-0,0470	0	1	12M	1,5081	3	26	0,7210	-0,5084

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2070	0	2	-0,2409	-0,1210	0,2710
2Y	-0,2160	0	3	-0,2247	-0,0420	0,4035
3Y	-0,2120	0	3	-0,1902	0,0637	0,5226
4Y	-0,1850	1	3	-0,1287	0,1823	0,6340
5Y	-0,1330	1	3	-0,0502	0,2996	0,7100
7Y	0,0280	2	3	0,1493	0,5063	0,8596
10Y	0,3120	3	3	0,4258	0,7071	0,9792
15Y	0,6270	3	3	0,6766	0,8565	1,0251
20Y	0,7520	3	3	0,7727	0,8908	0,9939
30Y	0,7830	3	4	0,7800	0,8489	0,9049

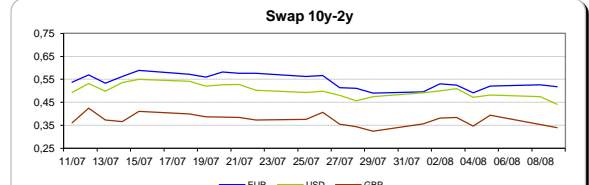
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9130	5	23	1,0691	1,2775	1,5400
2Y	0,9850	8	25	1,1244	1,3380	1,5890
3Y	1,0430	9	25	1,1695	1,4045	1,6310
4Y	1,1040	9	24	1,2255	1,4620	1,6730
5Y	1,1670	10	23	1,2875	1,5130	1,7340
7Y	1,2960	9	20	1,3970	1,6040	1,7840
10Y	1,4610	8	17	1,5350	1,7100	1,8495
15Y	1,6480	7	13	1,6850	1,8315	1,9055
20Y	1,7540	6	12	1,7650	1,8585	1,9185
30Y	1,8320	6	10	1,8185	1,8740	1,9295

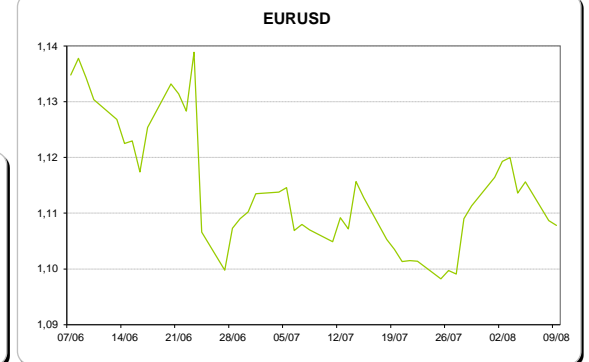
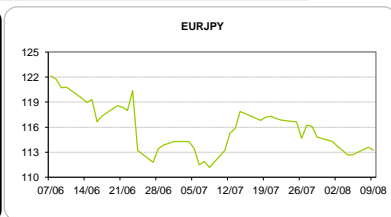
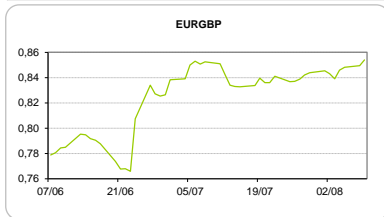


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,34	-0,05	-2,04	OT 2Y	0,397	-0,01	-29,00
JETFUEL	396,50	12,25	-19,75	OT 5Y	1,620	-0,01	-26,40
DIESEL	396,75	15,00	-24,25	OT 10Y	2,801	-0,03	-27,80
COBRE	4.809,00	21,00	99,50	BUND 10Y	-0,542	-2,21	2,70
ZINCO	2.275,00	10,25	135,00	SCHATZ 2Y	-0,007	-0,23	5,70
OURO	1.339,94	4,61	-26,44	T-NOTE 10Y	2,368	-1,20	15,40
TRIGO	413,00	-4,00	-22,00	T-NOTE 2Y	1,247	0,00	11,20
LICENÇA C02	4,89	-0,06	0,34	GILT 10Y	0,674	-3,01	-16,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1078	-0,08%	0,26%	1,1123	1,1172	1,1270
EUR/GBP	0,85399	-0,52%	-0,35%	0,8557	0,8575	0,8610
EUR/JPY	113,27	0,28%	-0,04%	113,27	113,27	113,27
EUR/CHF	1,0916	-0,20%	-0,44%	1,0902	1,0890	1,0864
EUR/BRL	3,4914	0,74%	4,79%	3,6072	3,7218	3,9200
EUR/PLN	4,2628	0,11%	3,85%	4,2880	4,3110	4,3549



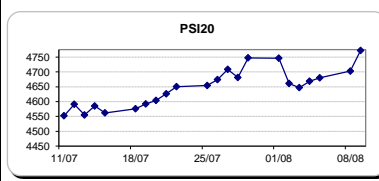
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1078	0,8540	113,27	1,0916	9,4808	7,4374	1,4570	1,44816	3,4914	9,3360
USD	0,9000	-	0,7698	101,89	0,9825	8,5267	6,6942	1,3121	1,3019	3,1450	8,4061

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,535	1,09	-25,89
BANCO BPI	1,122	0,54	2,84
BCP	0,019	1,60	-61,13
MONTEPIO	0,475	0,00	-27,48
CORT. AMORIM	8,088	2,97	35,98
CTT	6,984	2,37	-21,12
EDP	3,108	0,81	-6,41
EDP R	7,148	1,46	-1,41
GALP	12,990	1,80	21,18
J MARTINS	15,005	1,15	25,09
MOTA ENGIL	1,809	0,33	-6,03
NOS	5,951	1,64	-17,87
PHAROL	0,179	5,29	-17,16
NAVIGATOR	2,948	1,59	-15,55
REN	2,700	0,04	-2,95
SEMAPA	11,585	3,12	-8,74
SONAE CAP.	0,628	4,67	23,14
SONAE SGPS	0,693	2,21	-33,87

Maiores ganhos/perdas	
Título	Variação %
PHAROL	5,29
SONAE CAP.	4,67
SEMAPA	3,12
CORT. AMORIM	2,97
CTT	2,37



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.772,21	1,47%	-10,18%	5.640,63	4.175,28
CAC40	4.468,07	1,19%	-3,64%	5.197,65	3.892,46
ESTX 50 PR	3.029,18	1,55%	-7,29%	3.678,20	2.672,73
XTRA DAX	10.692,90	2,50%	-0,47%	11.618,30	8.699,29
S&P 500	2.186,59	0,26%	6,98%	2.187,66	1.810,10
IBEX 35	8.665,40	1,20%	-9,21%	11.330,00	7.579,80
NIKKEI 225	16.764,97	0,69%	-11,92%	20.946,93	14.864,01

