

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

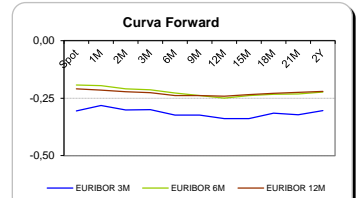
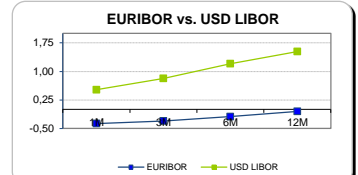
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

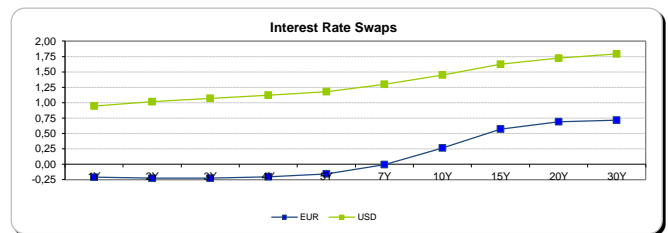
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,5177	0	4	0,2819	-0,8030
3M	-0,2990	0	-1	3M	0,8176	0	15	0,3813	-0,7416
6M	-0,1890	0	0	6M	1,2037	1	27	0,5006	-0,6588
12M	-0,0490	0	1	12M	1,5245	0	27	0,7154	-0,5020

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2092	0	2	-0,2413	-0,1219	0,2560
2Y	-0,2250	-1	2	-0,2314	-0,0391	0,3839
3Y	-0,2250	-1	2	-0,1945	0,0671	0,5014
4Y	-0,2020	-1	2	-0,1349	0,1714	0,6116
5Y	-0,1550	-2	1	-0,0564	0,2836	0,6955
7Y	-0,0050	-3	0	0,1362	0,4870	0,8438
10Y	0,2640	-4	-2	0,4088	0,6934	0,9661
15Y	0,5710	-5	-3	0,6658	0,8450	1,0138
20Y	0,6910	-5	-3	0,7623	0,8787	0,9803
30Y	0,7170	-5	-3	0,7705	0,8402	0,8975

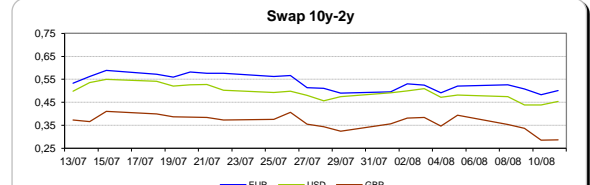
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9460	2	21	1,0311	1,2455	1,5160
2Y	1,0160	2	22	1,0375	1,3100	1,5645
3Y	1,0700	1	22	1,1310	1,3775	1,5775
4Y	1,1230	1	22	1,1915	1,4360	1,6530
5Y	1,1790	0	21	1,2545	1,4880	1,7188
7Y	1,2990	-1	20	1,3670	1,5815	1,7645
10Y	1,4510	-2	17	1,5095	1,6875	1,8295
15Y	1,6240	-3	14	1,6595	1,7905	1,8665
20Y	1,7230	-3	12	1,7405	1,8355	1,8815
30Y	1,7920	-4	10	1,7935	1,8410	1,9090

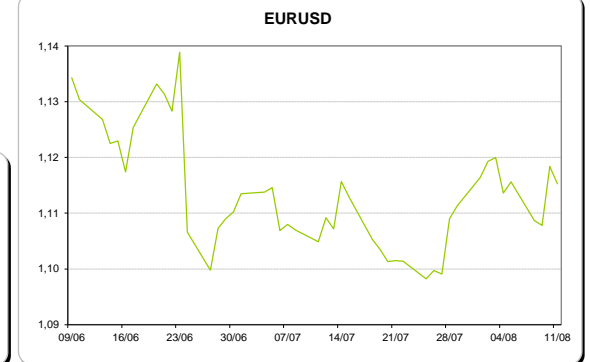
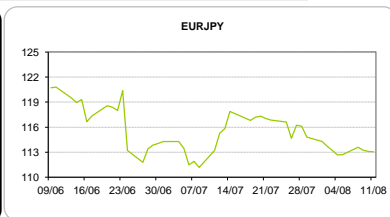
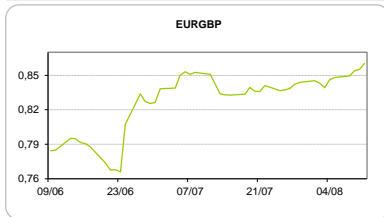


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,69	1,64	-1,21	OT 2Y	0,384	0,00	-32,70
JETFUEL	388,75	-8,75	-27,50	OT 5Y	1,575	0,00	-32,60
DIESEL	392,25	-5,50	-28,75	OT 10Y	2,741	-0,01	-39,10
COBRE	4.822,00	42,00	110,50	BUND 10Y	-0,556	1,63	-6,80
ZINCO	2.282,25	12,00	142,25	SCHATZ 2Y	-0,011	0,46	3,70
OURO	1.348,05	1,50	-7,30	T-NOTE 10Y	2,347	3,27	1,20
TRIGO	438,75	-2,75	-14,25	T-NOTE 2Y	1,228	2,62	1,80
LICENÇA C02	4,89	0,12	0,46	GILT 10Y	0,635	-0,26	-26,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1153	-0,28%	0,94%	1,1197	1,1246	1,1343
EUR/GBP	0,86038	-0,58%	-1,09%	0,8622	0,8642	0,8678
EUR/JPY	113,05	0,04%	0,16%	113,05	113,05	113,05
EUR/CHF	1,0861	0,35%	0,06%	1,0847	1,0834	1,0808
EUR/BRL	3,5008	-0,07%	4,52%	3,6157	3,7329	3,9318
EUR/PLN	4,2595	0,12%	3,93%	4,2840	4,3075	4,3510



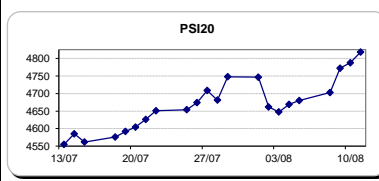
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1153	0,8604	113,05	1,0861	9,4187	7,4389	1,4519	1,44775	3,5008	9,1803
USD	0,8947	-	0,7712	101,33	0,9715	8,4238	6,6556	1,3022	1,2958	3,1325	8,2312

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,570	1,31	-25,16
BANCO BPI	1,126	0,54	3,21
BCP	0,019	1,05	-60,72
MONTEPIO	0,475	0,21	-27,48
CORT. AMORIM	8,243	0,04	38,58
CTT	7,093	0,47	-19,89
EDP	3,114	0,29	-6,23
EDP R	7,200	1,41	-0,69
GALP	13,135	0,88	22,53
J MARTINS	15,280	0,53	27,39
MOTA ENGIL	1,795	-0,28	-6,75
NOS	6,000	0,02	-17,20
PHAROL	0,179	4,07	-17,16
NAVIGATOR	2,974	0,41	-14,80
REN	2,703	0,33	-2,84
SEMAPA	12,025	2,25	-5,28
SONAE CAP.	0,629	-0,16	23,33
SONAE SGPS	0,696	0,14	-33,59

Maiores ganhos/perdas	
Título	Variação %
PHAROL	4,07
SEMAPA	2,25
EDP R	1,41
ALTRI	1,31
BCP	1,05
SONAE CAP.	-0,16
MOTA ENGIL	-0,28



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.818,07	0,64%	-9,32%	5.640,63	4.175,28
CAC40	4.503,95	1,17%	-2,87%	5.184,21	3.892,46
ESTX 50 PR	3.049,03	1,01%	-6,69%	3.666,93	2.672,73
XTRA DAX	10.742,84	0,86%	0,00%	11.561,00	8.699,29
S&P 500	2.186,41	0,50%	6,97%	2.187,66	1.810,10
IBEX 35	8.719,50	0,70%	-8,64%	11.319,10	7.579,80
NIKKEI 225	16.735,12	-0,18%	-12,08%	20.946,93	14.864,01

