

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

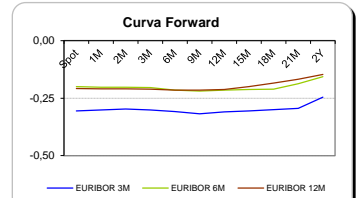
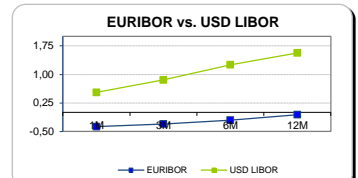
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

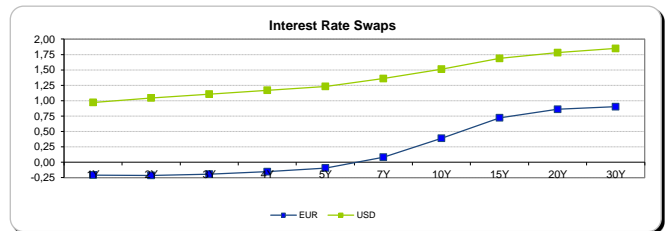
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,5277	0	2	0,2694	-0,7978
3M	-0,3020	0	0	3M	0,8558	0	4	0,3796	-0,7268
6M	-0,1990	0	-1	6M	1,2553	1	5	0,5278	-0,6398
12M	-0,0550	0	-1	12M	1,5664	1	4	0,7483	-0,4780

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2085	0	0	-0,2152	-0,0231	0,4082
2Y	-0,2120	1	1	-0,1804	0,0773	0,5422
3Y	-0,1930	2	3	-0,1282	0,1883	0,6769
4Y	-0,1540	3	5	-0,0519	0,3109	0,7920
5Y	-0,0930	4	6	0,0402	0,4354	0,8857
7Y	0,0840	6	9	0,2583	0,6584	1,0351
10Y	0,3890	8	12	0,5572	0,8725	1,1645
15Y	0,7230	8	14	0,8298	1,0324	1,2162
20Y	0,8600	8	16	0,9368	1,0741	1,1905
30Y	0,9020	8	17	0,9548	1,0364	1,1004

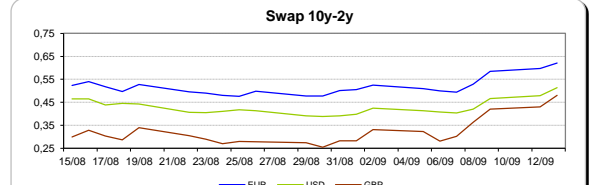
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9710	3	3	1,1163	1,3760	1,6917
2Y	1,0450	4	3	1,1315	1,4470	1,7240
3Y	1,1060	5	4	1,2493	1,5200	1,7770
4Y	1,1700	6	5	1,3050	1,6052	1,8210
5Y	1,2320	7	5	1,3760	1,6430	1,8800
7Y	1,3580	8	6	1,5199	1,7370	1,9220
10Y	1,5120	9	6	1,6500	1,8390	1,9790
15Y	1,6870	10	6	1,8132	1,8755	1,9420
20Y	1,7810	11	6	1,8670	1,9921	1,9510
30Y	1,8480	11	6	1,9366	1,8990	2,0300

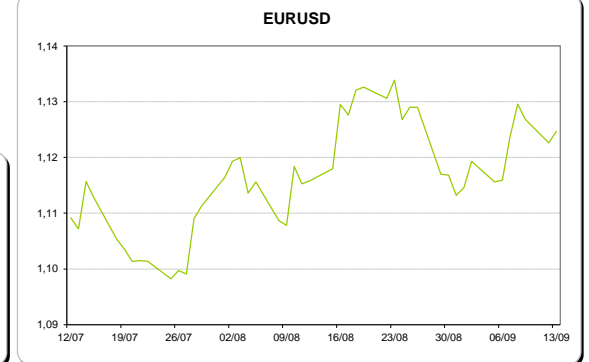
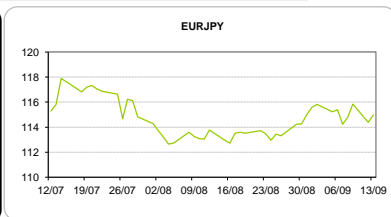
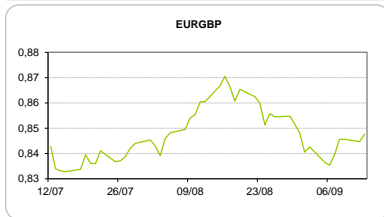


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,16	-1,16	-0,10	OT 2Y	0,470	0,00	10,20
JETFUEL	425,75	-2,50	11,00	OT 5Y	1,945	0,09	38,20
DIESEL	425,00	-10,00	14,25	OT 10Y	3,297	0,10	59,50
COBRE	4.659,00	15,00	-113,00	BUND 10Y	-0,213	3,60	16,10
ZINCO	2.252,50	-30,00	19,00	SCHATZ 2Y	0,005	1,15	0,70
OURO	1.324,54	-3,29	-11,31	T-NOTE 10Y	2,570	4,10	14,20
TRIGO	405,25	-4,00	-34,75	T-NOTE 2Y	1,360	2,25	10,20
LICENÇA C02	4,02	-0,01	-0,88	GILT 10Y	1,013	6,10	30,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1247	0,19%	0,60%	1,1288	1,1335	1,1436
EUR/GBP	0,84763	-0,34%	2,26%	0,8494	0,8511	0,8550
EUR/JPY	114,98	-0,52%	-1,75%	114,98	114,98	114,98
EUR/CHF	1,0952	-0,29%	-0,66%	1,0939	1,0924	1,0897
EUR/BRL	3,7237	-2,01%	-4,33%	3,8381	3,9541	4,1747
EUR/PLN	4,3498	0,02%	-1,85%	4,3731	4,3957	4,4426



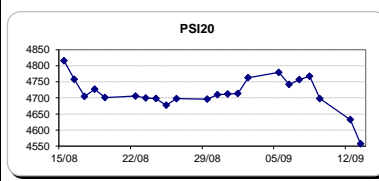
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1247	0,8476	114,98	1,0952	9,5679	7,4438	1,4810	1,50745	3,7237	9,2791
USD	0,8894	-	0,7583	102,18	0,9733	8,5040	6,6203	1,3164	1,3344	3,2956	8,2354

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,146	-4,20	-34,05
BANCO BPI	1,012	-0,78	-7,24
BCP	0,018	-3,23	-63,17
MONTEPIO	0,465	1,75	-29,01
CORT. AMORIM	8,184	0,42	37,59
CTT	6,378	-1,48	-27,96
EDP	2,898	-0,62	-12,74
EDP R	7,010	-0,79	-3,31
GALP	12,420	-3,38	15,86
J MARTINS	14,155	-0,28	18,01
MOTA ENGIL	1,711	-2,17	-11,12
NOS	5,990	0,10	-17,33
PHAROL	0,240	3,45	11,08
NAVIGATOR	2,649	-6,63	-24,12
REN	2,543	-1,24	-8,59
SEMAPA	11,555	-2,90	-8,98
SONAE CAP.	0,667	-1,91	30,78
SONAE SGPS	0,670	-3,87	-36,07

Maiores ganhos/perdas	
Título	Variação %
PHAROL	3,45
MONTEPIO	1,75
CORT. AMORIM	0,42
NOS	0,10
BCP	-3,23
GALP	-3,38
SONAE SGPS	-3,87
ALTRI	-4,20
NAVIGATOR	-6,63



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.557,20	-1,62%	-14,23%	5.625,06	4.175,28
CAC40	4.387,18	-1,19%	-5,39%	5.011,65	3.892,46
ESTX 50 PR	2.974,80	-1,26%	-8,96%	3.524,04	2.672,73
XTRA DAX	10.386,60	-0,43%	-3,32%	11.430,87	8.699,29
S&P 500	2.126,23	-1,53%	4,02%	2.193,81	1.810,10
IBEX 35	8.724,20	-1,61%	-8,59%	10.631,60	7.579,80
NIKKEI 225	16.729,04	0,34%	-12,11%	20.012,40	14.864,01

