

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

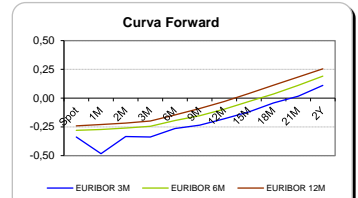
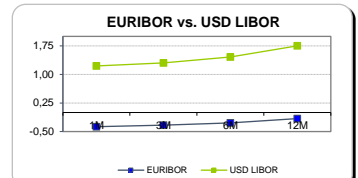
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

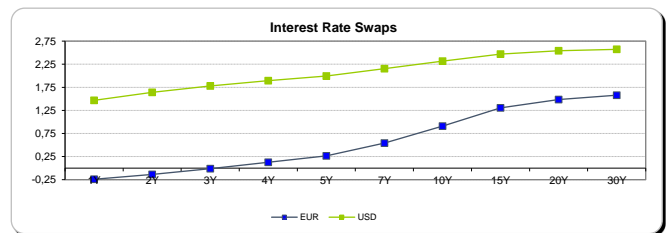
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2233	0	14	0,2539	-0,7818
3M	-0,3310	0	0	3M	1,3021	0	8	0,3014	-0,7290
6M	-0,2740	0	-2	6M	1,4577	0	3	0,4583	-0,6536
12M	-0,1600	0	-3	12M	1,7512	0	2	0,6660	-0,4890

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2410	0	-1	-0,0303	0,5498	1,1246
2Y	-0,1360	-1	3	0,1130	0,6998	1,2530
3Y	-0,0100	-1	6	0,2574	0,8399	1,3780
4Y	0,1270	-1	8	0,4040	0,9710	1,4950
5Y	0,2670	0	10	0,5450	1,1000	1,5887
7Y	0,5420	1	12	0,8140	1,3300	1,7558
10Y	0,9110	2	12	1,1518	1,5662	1,8870
15Y	1,3060	3	12	1,4715	1,7493	1,9590
20Y	1,4840	4	12	1,6056	1,8047	1,9457
30Y	1,5790	4	12	1,6620	1,7946	1,8832

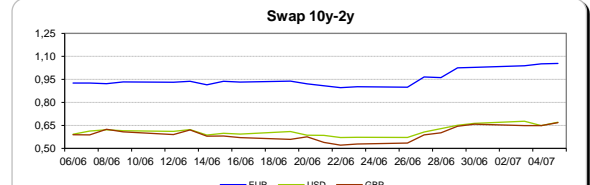
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4680	2	10	1,8110	2,2280	2,5237
2Y	1,6400	4	14	1,9090	2,2990	2,5430
3Y	1,7780	4	16	2,0180	2,3620	2,5760
4Y	1,8940	5	18	2,1030	2,4416	2,6150
5Y	1,9960	6	20	2,1780	2,4877	2,6720
7Y	2,1530	6	21	2,3214	2,5640	2,6890
10Y	2,3160	5	21	2,4518	2,6375	2,7521
15Y	2,4690	5	20	2,5625	2,6685	2,7365
20Y	2,5400	4	20	2,6111	2,7077	2,7220
30Y	2,5720	4	19	2,6216	2,6535	2,7138

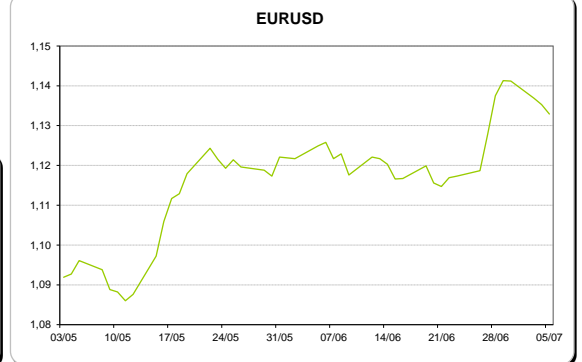
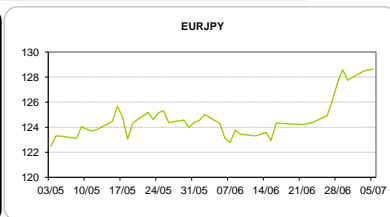
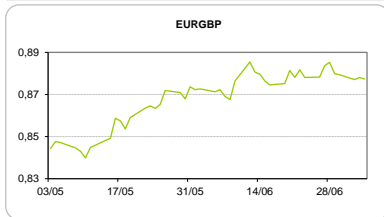


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,02	-1,59	-1,79	OT 2Y	0,065	-0,02	-21,30
JETFUEL	458,50	2,00	-0,50	OT 5Y	1,248	0,00	-19,90
DIESEL	459,50	2,25	12,25	OT 10Y	2,965	0,00	-8,80
COBRE	5.887,50	-36,00	227,00	BUND 10Y	-0,146	-0,74	18,90
ZINCO	2.796,00	-10,75	273,00	SCHATZ 2Y	0,048	0,69	11,20
OURO	1.223,34	0,08	-56,19	T-NOTE 10Y	3,051	-1,44	12,30
TRIGO	547,50	-7,50	103,75	T-NOTE 2Y	1,904	-1,14	9,50
LICENÇA C02	5,09	-0,03	-0,08	GILT 10Y	1,283	2,06	20,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1329	-0,21%	0,71%	1,1386	1,1444	1,1565
EUR/GBP	0,87735	0,08%	-0,69%	0,8792	0,8812	0,8855
EUR/JPY	128,64	-0,05%	-3,37%	128,64	128,64	128,64
EUR/CHF	1,0944	0,07%	-0,78%	1,0934	1,0921	1,0898
EUR/BRL	3,7653	-0,26%	-1,42%	3,8548	3,9279	4,0834
EUR/PLN	4,2372	-0,01%	-1,21%	4,2597	4,2819	4,3285

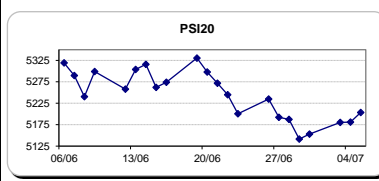


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1329	0,8774	128,64	1,0944	9,6346	7,4371	1,4733	1,49436	3,7653	9,5252
USD	0,8826	-	0,7737	113,25	0,9659	8,4958	6,5638	1,2999	1,3192	3,3238	8,3984

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,098	0,54	6,06
BANCO BPI	1,061	-0,75	-6,19
BCP	0,2421	0,04	31,25
MONTEPIO	0,990	99,20	135,15
CORT. AMORIM	12,710	0,55	49,53
CTT	5,513	-0,95	-14,46
EDP	2,858	-1,48	-1,24
EDP R	7,025	0,36	16,39
GALP	13,240	-1,60	-6,69
J MARTINS	17,215	0,94	16,79
MOTA ENGIL	2,412	-0,74	49,81
NOS	5,249	-0,08	-6,90
PHAROL	0,310	0,32	49,76
NAVIGATOR	3,747	1,46	18,25
REN	2,719	0,59	0,78
SEMAPA	17,000	0,15	26,87
SONAE CAP.	0,888	-0,56	18,72
SONAE SGPS	0,966	1,05	10,53

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	99,20
NAVIGATOR	1,46
SONAE SGPS	1,05
J MARTINS	0,94
REN	0,59
MOTA ENGIL	-0,74
BANCO BPI	-0,75
CTT	-0,95
EDP	-1,48
GALP	-1,60



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.203,30	0,43%	11,20%	5.359,19	4.316,77
CAC40	5.180,10	0,10%	6,54%	5.442,10	4.062,07
ESTX 50 PR	3.481,98	0,08%	5,82%	3.666,80	2.742,66
XTRA DAX	12.462,46	0,21%	8,55%	12.951,54	9.304,01
S&P 500	2.431,00	0,07%	8,57%	2.453,82	2.074,02
IBEX 35	10.541,40	-0,24%	12,72%	11.184,40	7.857,80
NIKKEI 225	20.081,63	0,25%	5,06%	20.318,11	15.106,52

