

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

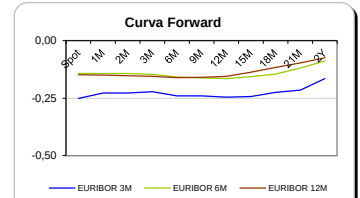
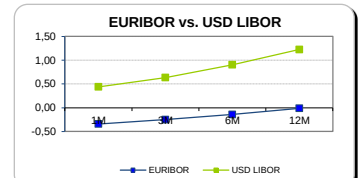
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

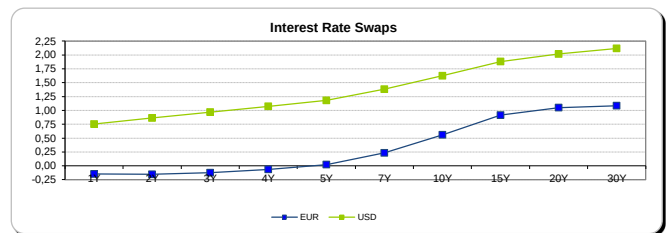
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3420	0	-2	1M	0,4412	0	1	0,5078	-0,7788
3M	-0,2490	0	-1	3M	0,6349	0	1	0,5878	-0,7244
6M	-0,1410	0	-1	6M	0,9037	0	1	0,7439	-0,6554
12M	-0,0110	0	-1	12M	1,2247	1	1	1,0146	-0,5346

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1485	0	0	-0,1581	0,1101	0,6040
2Y	-0,1540	0	0	-0,1150	0,2242	0,7607
3Y	-0,1260	1	-1	-0,0398	0,3527	0,8899
4Y	-0,0640	1	-1	0,0554	0,4912	1,0030
5Y	0,0210	2	-1	0,1653	0,6212	1,0855
7Y	0,2340	3	-1	0,4094	0,8433	1,2472
10Y	0,5590	4	-1	0,7223	1,0666	1,3755
15Y	0,9130	5	0	1,0062	1,2250	1,4143
20Y	1,0490	5	0	1,1088	1,2569	1,3752
30Y	1,0840	6	0	1,1165	1,2051	1,2696

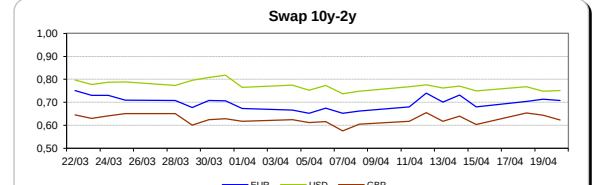
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7540	0	-2	1,0497	1,4410	1,8530
2Y	0,8630	0	-5	1,1005	1,5525	1,9310
3Y	0,9680	1	-8	1,2370	1,6510	1,9515
4Y	1,0730	1	-9	1,3395	1,7400	2,0510
5Y	1,1790	1	-10	1,4395	1,8140	2,1285
7Y	1,3830	1	-9	1,6130	1,9420	2,1960
10Y	1,6240	2	-8	1,7720	2,0860	2,2810
15Y	1,8820	2	-6	2,0210	2,1720	2,3070
20Y	2,0160	2	-5	2,1220	2,2660	2,3245
30Y	2,1190	3	-4	2,1940	2,2505	2,3480

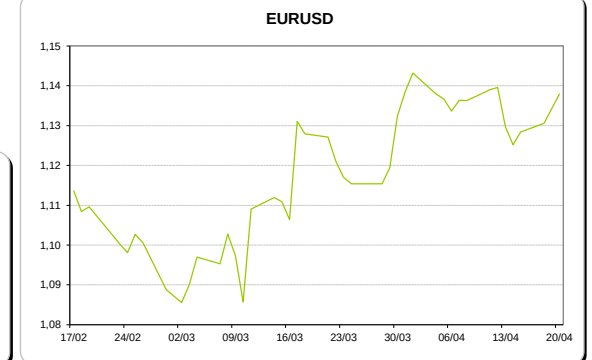
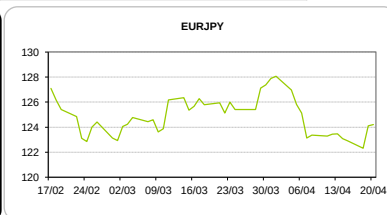
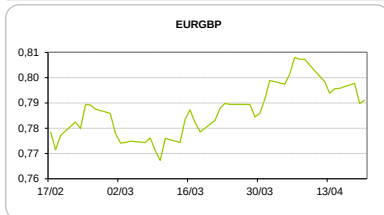


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,76	0,73	2,90	OT 2Y	0,682	0,02	3,60
JETFUEL	414,00	10,00	4,75	OT 5Y	2,020	0,03	19,20
DIESEL	387,75	17,00	9,50	OT 10Y	3,141	0,01	21,60
COBRE	4.943,00	109,00	-106,00	BUND 10Y	-0,263	-2,20	-8,30
ZINCO	1.929,50	43,00	88,00	SCHATZ 2Y	0,080	0,23	-2,10
OURO	1.254,42	4,23	-0,90	T-NOTE 2Y	2,558	1,52	-11,80
TRIGO	505,00	10,75	34,75	T-NOTE 10Y	1,292	2,25	-11,30
LICENÇA C02	5,55	-0,02	0,60	GILT 10Y	1,752	-2,36	0,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1379	0,32%	0,96%	1,1411	1,1449	1,1534
EUR/GBP	0,791	-0,16%	-1,01%	0,7930	0,7951	0,7995
EUR/JPY	124,2	-0,08%	1,40%	124,20	124,20	124,20
EUR/CHF	1,0960	-0,32%	-0,51%	1,0947	1,0931	1,0899
EUR/BRL	4,0195	-0,14%	1,20%	4,1433	4,2686	4,4859
EUR/PLN	4,2838	0,29%	-0,58%	4,3024	4,3206	4,3525



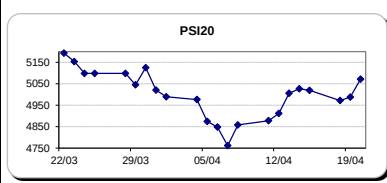
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1379	0,7910	124,20	1,0960	9,1622	7,4412	1,4304	1,45028	4,0195	9,1970
USD	0,8825	-	0,6944	109,23	0,9655	8,1016	6,5674	1,2661	1,2806	3,5435	8,1330

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,413	1,01	-28,45
BANCO BPI	1,095	-0,45	0,37
BCP	0,038	11,18	-22,66
MONTEPIO	0,579	0,17	-11,60
CORT. AMORIM	6,808	0,12	14,46
CTT	8,056	1,59	-9,01
EDP	3,063	2,03	-7,77
EDP R	6,750	1,32	-6,90
GALP	11,940	0,42	11,38
J MARTINS	14,920	-0,13	24,39
MOTA ENGIL	1,906	-4,27	-0,99
NOS	6,130	0,23	-15,40
PHAROL	0,138	-1,43	-49,08
PORTUCEL	3,189	0,89	-11,32
REN	2,727	0,66	-1,98
SEMAPA	11,540	3,04	-9,10
SONAE CAP.	0,698	1,16	36,86
SONAE SGPS	0,997	-0,30	-4,87

Maiores ganhos/perdas	
Título	Variação %
BCP	11,18
SEMAPA	3,04
EDP	2,03
CTT	1,59
EDP R	1,32
J MARTINS	-0,13
SONAE SGPS	-0,30
BANCO BPI	-0,45
PHAROL	-1,43
MOTA ENGIL	-4,27



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.071,78	1,68%	-4,54%	6.243,19	4.455,16
CAC40	4.591,92	0,56%	-0,97%	5.283,71	3.892,46
ESTX 50 PR	3.142,52	0,95%	-3,83%	3.782,29	2.672,73
XTRA DAX	10.421,29	0,69%	-2,99%	12.079,03	8.699,29
S&P 500	2.104,77	0,19%	2,98%	2.134,72	1.810,10
IBEX 35	9.147,20	1,96%	-4,16%	11.684,60	7.746,30
NIKKEI 225	16.906,54	0,19%	-11,18%	20.952,71	14.865,77

