

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

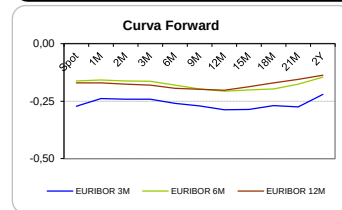
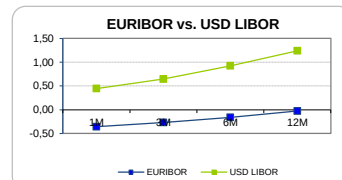
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

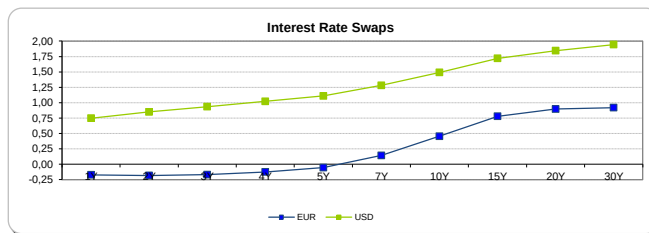
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3580	0	-1	1M	0,4478	0	1	0,5073	-0,8326
3M	-0,2660	0	-1	3M	0,6444	0	2	0,5791	-0,7722
6M	-0,1590	0	-2	6M	0,9247	0	1	0,7148	-0,6886
12M	-0,0280	0	-2	12M	1,2408	0	0	0,9621	-0,5784

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1700	0	-2	-0,2051	0,0077	0,5336
2Y	-0,1810	0	-3	-0,1695	0,1241	0,6840
3Y	-0,1680	-1	-5	-0,1110	0,2605	0,8184
4Y	-0,1250	-1	-7	-0,0235	0,4041	0,9324
5Y	-0,0540	-1	-8	0,0873	0,5385	1,0257
7Y	0,1440	0	-9	0,3344	0,7638	1,1695
10Y	0,4560	1	-11	0,6438	0,9822	1,2874
15Y	0,7790	1	-15	0,9212	1,1337	1,3217
20Y	0,8970	1	-18	1,0203	1,1618	1,2777
30Y	0,9190	1	-20	1,0291	1,1160	1,1825

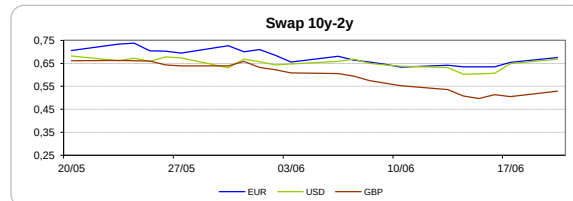
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7490	2	-4	0,9802	1,3170	1,6940
2Y	0,8490	3	-7	1,0255	1,4110	1,7750
3Y	0,9350	5	-9	1,1385	1,5045	1,8250
4Y	1,0220	6	-10	1,2285	1,5910	1,8970
5Y	1,1090	7	-10	1,3195	1,6670	1,9685
7Y	1,2800	7	-11	1,4855	1,7890	2,0260
10Y	1,4910	8	-12	1,6610	1,9185	2,1005
15Y	1,7200	7	-14	1,8801	2,0400	2,1600
20Y	1,8450	7	-15	1,9610	2,1202	2,1915
30Y	1,9430	7	-15	2,0526	2,1150	2,1950

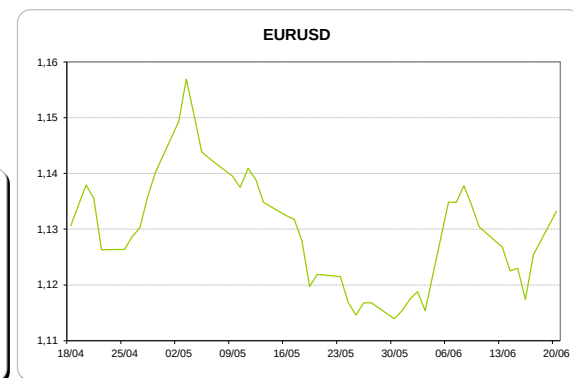
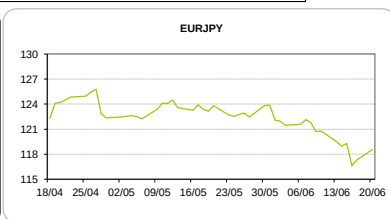
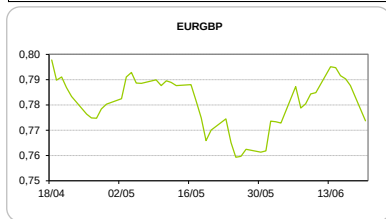


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,31	1,14	1,04	OT 2Y	0,744	-0,12	13,80
JETFUEL	435,25	-22,00	-17,75	OT 5Y	2,036	-0,12	18,70
DIESEL	438,75	8,75	-5,75	OT 10Y	3,158	-0,16	6,60
COBRE	4.550,00	17,00	-105,00	BUND 10Y	-0,329	3,05	-13,60
ZINCO	1.975,75	-8,50	75,00	SCHATZ 2Y	0,032	2,07	-7,80
OURO	1.285,25	-13,75	33,10	T-NOTE 2Y	2,432	3,45	-19,00
TRIGO	492,75	-2,00	14,00	T-NOTE 5Y	1,251	2,62	-19,10
LICENÇA C02	5,86	0,19	-0,11	GILT 10Y	1,323	9,75	-20,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1332	0,69%	1,01%	1,1368	1,1407	1,1494
EUR/GBP	0,77375	1,80%	-0,47%	0,7758	0,7778	0,7824
EUR/JPY	118,57	-1,04%	4,42%	118,57	118,57	118,57
EUR/CHF	1,0882	-0,53%	2,14%	1,0865	1,0846	1,0811
EUR/BRL	3,8406	0,30%	2,92%	3,9554	4,0712	4,2814
EUR/PLN	4,3884	0,57%	0,78%	4,4117	4,4335	4,4720

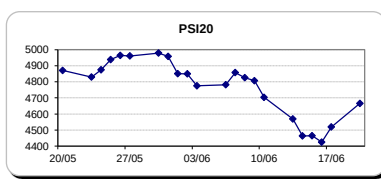


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1332	0,7738	118,57	1,0882	9,3252	7,4357	1,4495	1,51767	3,8406	9,3531
USD	0,8819	-	0,6808	104,42	0,9593	8,2401	6,5579	1,2791	1,3390	3,3802	8,2500

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,196	5,79	-33,00
BANCO BPI	1,115	0,18	2,20
BCP	0,021	12,11	-56,42
MONTEPIO	0,513	-0,58	-21,68
CORT. AMORIM	7,045	2,12	18,44
CTT	7,741	3,20	-12,57
EDP	2,964	4,00	-10,75
EDP R	6,776	2,37	-6,54
GALP	12,065	2,12	12,55
J MARTINS	14,095	3,64	17,51
MOTA ENGIL	1,720	3,12	-10,65
NOS	5,979	1,82	-17,49
PHAROL	0,128	-4,48	-40,76
NAVIGATOR	2,740	3,55	-21,51
REN	2,634	0,80	-5,32
SEMAPA	10,515	3,09	-17,17
SONAE CAP.	0,580	3,39	13,73
SONAE SGPS	0,821	3,40	-21,66

Maiores ganhos/perdas	
Título	Variação %
BCP	12,11
ALTRI	5,79
EDP	4,00
J MARTINS	3,64
NAVIGATOR	3,55
MONTEPIO	-0,58
PHAROL	-4,48



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.665,36	3,23%	-12,19%	5.935,67	4.400,37
CAC40	4.340,76	3,50%	-6,39%	5.217,80	3.892,46
ESTX 50 PR	2.942,88	3,29%	-9,94%	3.714,26	2.672,73
XTRA DAX	9.962,02	3,43%	-7,27%	11.802,37	8.699,29
S&P 500	2.093,67	1,09%	2,44%	2.132,82	1.810,10
IBEX 35	8.647,10	3,41%	-9,40%	11.612,60	7.746,30
NIKKEI 225	15.965,30	2,34%	-16,12%	20.952,71	14.865,77

