

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

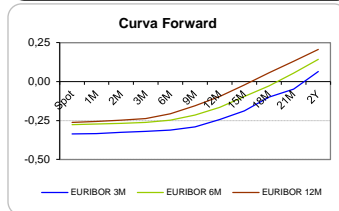
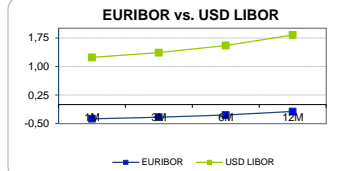
Sónia Oliveira - sonia.oliveira@caixaib.pt - 21 313 73 26

RENTA FIXA

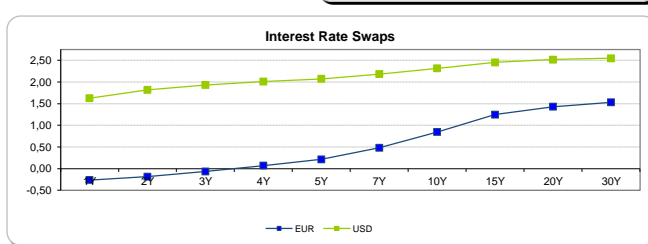
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2389	0	0	0,3136	-0,7826
3M	-0,3290	0	0	3M	1,3625	0	4	0,3917	-0,7264
6M	-0,2740	0	0	6M	1,5507	0	7	0,5293	-0,6486
12M	-0,1830	0	-1	12M	1,8279	-1	8	0,7428	-0,5198

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2616	0	-1	-0,0993	0,5330	1,1110
2Y	-0,1860	0	-1	0,0539	0,6870	1,2434
3Y	-0,0650	1	-1	0,2130	0,8255	1,3665
4Y	0,0720	1	-1	0,3678	0,9640	1,4815
5Y	0,2130	1	-1	0,5160	1,0920	1,5850
7Y	0,4830	1	-2	0,7902	1,3200	1,7370
10Y	0,8460	1	-4	1,1320	1,5568	1,8795
15Y	1,2470	1	-5	1,4578	1,7483	1,9615
20Y	1,4300	1	-5	1,6027	1,8132	1,9550
30Y	1,5340	1	-4	1,6720	1,8140	1,9065

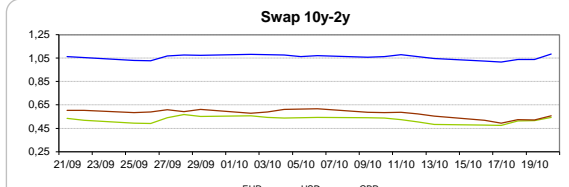
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6280	1	11	1,9788	2,2640	2,4911
2Y	1,8170	1	16	2,0610	2,3050	2,5130
3Y	1,9320	2	18	2,1245	2,3670	2,5135
4Y	2,0090	2	17	2,1850	2,4140	2,5920
5Y	2,0730	2	16	2,2400	2,4570	2,6474
7Y	2,1830	3	14	2,3549	2,5503	2,6250
10Y	2,3160	3	12	2,4697	2,6246	2,7311
15Y	2,4520	4	10	2,5742	2,6833	2,7552
20Y	2,5170	4	9	2,6212	2,7022	2,6905
30Y	2,5470	4	8	2,6320	2,6300	2,6650

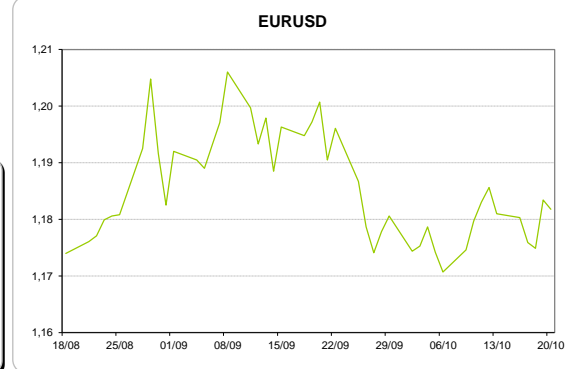
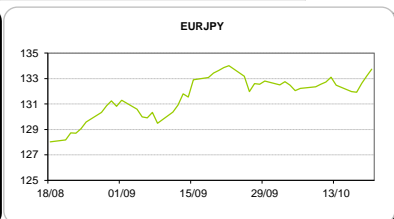
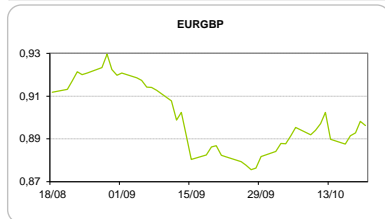


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	57,18	-0,05	1,25	OT 2Y	-0,052	-0,04	-4,00
JETFUEL	558,75	0,00	4,41	OT 5Y	0,923	0,00	2,60
DIESEL	532,67	0,34	-7,90	OT 10Y	2,308	0,00	-7,50
COBRE	6.972,50	-23,00	428,00	BUND 10Y	-0,106	6,38	-0,70
ZINCO	3.142,00	-7,00	36,25	SCHATZ 2Y	-0,089	1,37	-3,40
OURO	1.280,93	-9,17	-20,25	T-NOTE 10Y	3,085	3,51	7,20
TRIGO	430,00	-2,75	-19,75	T-NOTE 2Y	2,049	0,38	9,10
LICENÇA C02	7,57	-0,08	0,66	GILT 10Y	1,390	6,24	-1,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1818	-0,14%	-1,57%	1,1882	1,1946	1,2088
EUR/GBP	0,89623	0,21%	-1,05%	0,8984	0,9007	0,9063
EUR/JPY	133,75	-0,43%	-0,09%	133,75	133,75	133,75
EUR/CHF	1,1586	-0,13%	-0,44%	1,1574	1,1561	1,1540
EUR/BRL	3,7542	0,00%	-0,75%	3,8195	3,8820	4,0184
EUR/PLN	4,2285	0,16%	1,15%	4,2494	4,2708	4,3166



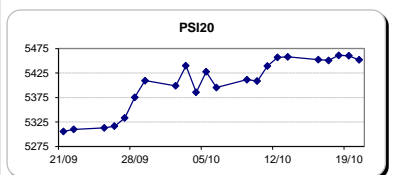
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1818	0,8962	133,75	1,1586	9,6271	7,4431	1,4857	1,50671	3,7542	9,4138
USD	0,8482	-	0,7581	113,405	0,9834	8,1561	6,3133	1,2601	1,2789	3,1901	7,9807

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,451	1,32	41,07
BANCO BPI	1,060	0,95	-6,28
BCP	0,2592	0,90	40,52
CORT. AMORIM	11,570	-1,28	36,12
CTT	5,097	-0,04	-20,92
EDP	3,009	-0,36	3,97
EDP R	7,003	-1,10	16,02
GALP	15,740	0,10	10,92
J MARTINS	15,515	-0,99	5,26
MOTA ENGIL	3,300	1,54	104,97
NOS	5,263	-0,62	-6,65
PHAROL	0,450	-2,60	117,39
NAVIGATOR	4,337	0,32	36,87
REN	2,670	-0,45	-1,04
SEMAPA	17,075	-0,20	27,43
SONAE CAP.	0,865	0,82	15,64
SONAE SGPS	1,033	0,49	18,19

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	1,54
ALTRI	1,32
BANCO BPI	0,95
BCP	0,90
SONAE CAP.	0,82
NOS	-0,62
J MARTINS	-0,99
EDP R	-1,10
CORT. AMORI	-1,28
PHAROL	-2,60



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.451,91	-0,15%	16,51%	5.479,46	4.356,54
CAC40	5.372,38	0,08%	10,49%	5.442,10	4.344,88
ESTX 50 PR	3.605,09	0,08%	9,56%	3.666,80	2.937,98
XTRA DAX	12.991,28	0,01%	13,15%	13.094,76	10.174,92
S&P 500	2.570,96	0,35%	14,83%	2.571,56	2.083,79
IBEX 35	10.222,70	0,25%	9,31%	11.184,40	8.512,40
NIKKEI 225	21.457,64	0,04%	12,26%	21.503,85	16.111,81

