

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

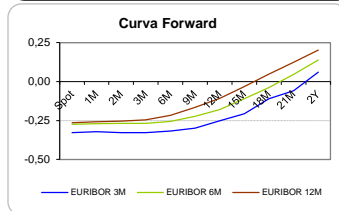
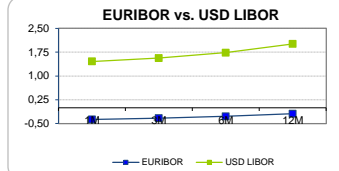
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

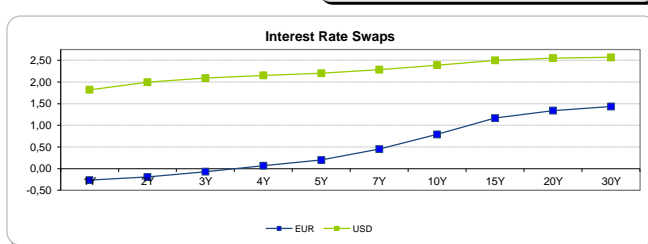
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,4595	2	21	0,4924	-0,8203
3M	-0,3270	0	0	3M	1,5635	1	15	0,5228	-0,7548
6M	-0,2710	0	0	6M	1,7354	1	12	0,5818	-0,6528
12M	-0,1910	0	0	12M	2,0136	0	13	0,7747	-0,5272

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2650	0	0	-0,1083	0,4948	1,0000
2Y	-0,1920	0	1	0,0459	0,6326	1,1173
3Y	-0,0690	-1	1	0,1950	0,7533	1,2290
4Y	0,0660	-1	0	0,3361	0,8730	1,3354
5Y	0,2000	-1	-1	0,4671	0,9868	1,4190
7Y	0,4520	-1	-3	0,7117	1,1939	1,5759
10Y	0,7900	-2	-7	1,0230	1,4121	1,7138
15Y	1,1660	-2	-11	1,3285	1,5935	1,7951
20Y	1,3400	-2	-13	1,4650	1,6551	1,7879
30Y	1,4350	-3	-15	1,5252	1,6550	1,7401

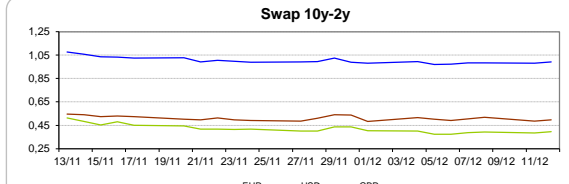
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8210	1	15	2,2102	2,3912	2,4970
2Y	1,9940	1	16	2,2718	2,4203	2,4900
3Y	2,0900	1	16	2,2930	2,4107	2,5814
4Y	2,1540	2	15	2,3260	2,4834	2,5529
5Y	2,2030	2	14	2,3771	2,4910	2,6377
7Y	2,2870	3	12	2,3950	2,5490	2,6560
10Y	2,3900	4	10	2,4906	2,6100	2,6460
15Y	2,5000	4	8	2,6063	2,6830	2,7130
20Y	2,5520	5	7	2,6427	2,6390	2,6700
30Y	2,5680	5	5	2,6180	2,6160	2,6580

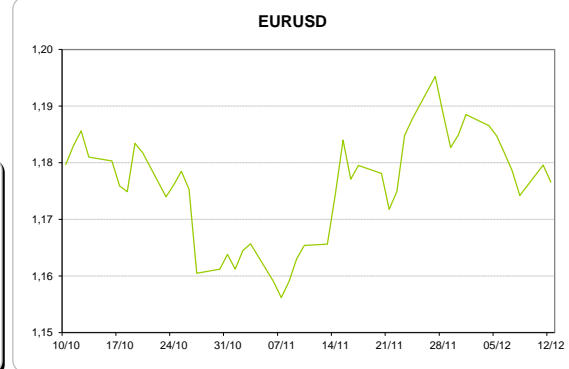
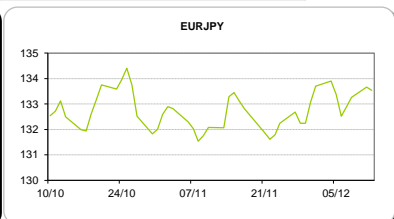
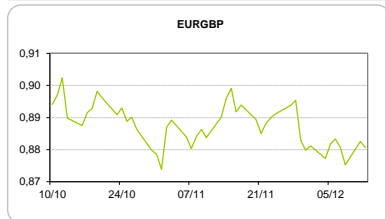


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,53	-1,16	0,12	OT 2Y	-0,256	0,05	-9,70
JETFUEL	612,50	-1,04	3,00	OT 5Y	0,497	0,05	-20,10
DIESEL	574,75	-0,94	3,17	OT 10Y	1,841	0,05	-21,80
COBRE	6.654,00	99,00	-116,00	BUND 10Y	-0,241	2,86	-10,80
ZINCO	3.125,00	40,50	-114,25	SCHATZ 2Y	-0,069	0,69	-0,30
OURO	1.237,96	-3,98	-37,51	T-NOTE 10Y	3,173	2,09	3,40
TRIGO	413,75	0,25	-35,25	T-NOTE 2Y	2,352	1,92	17,30
LICENÇA C02	7,14	-0,06	-0,26	GILT 10Y	1,345	2,07	-12,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1766	-0,25%	0,94%	1,1841	1,1912	1,2067
EUR/GBP	0,88068	0,21%	1,08%	0,8831	0,8855	0,8909
EUR/JPY	133,54	0,09%	-1,10%	133,54	133,54	133,54
EUR/CHF	1,1635	0,33%	-0,09%	1,1622	1,1609	1,1585
EUR/BRL	3,8986	-0,12%	-1,86%	3,9627	4,0278	4,1676
EUR/PLN	4,2105	-0,25%	0,62%	4,2291	4,2526	4,3040



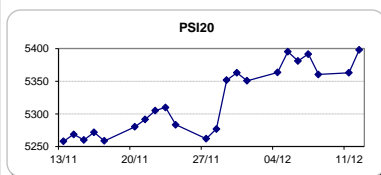
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1766	0,8807	133,54	1,1635	9,9042	7,4424	1,5109	1,55305	3,8986	9,8080
USD	0,8528	-	0,7506	113,69	0,9928	8,4505	6,3475	1,2878	1,3244	3,3280	8,3672

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,485	-0,51	41,95
BANCO BPI	1,141	0,44	0,88
BCP	0,2609	0,93	41,44
-	-	-	-
CORT. AMORIM	11,470	0,13	34,94
CTT	3,446	0,79	-46,53
EDP	2,941	-0,20	1,62
EDP R	6,612	0,85	9,54
GALP	15,870	1,24	11,84
J MARTINS	16,350	0,74	10,92
MOTA ENGIL	3,725	-0,77	131,37
NOS	5,636	1,06	-0,04
PHAROL	0,312	0,65	50,72
NAVIGATOR	4,259	-0,33	34,41
REN	2,462	-0,85	-3,22
SEMAPA	17,415	1,66	29,96
SONAE CAP.	0,878	0,80	17,38
SONAE SGPS	1,101	2,61	25,97
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
SONAE SGPS	2,61
SEMAPA	1,66
GALP	1,24
NOS	1,06
BCP	0,93
EDP	-0,20
NAVIGATOR	-0,33
ALTRI	-0,51
MOTA ENGIL	-0,77
REN	-0,85



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.398,02	0,65%	15,36%	5.495,87	4.455,76
CAC40	5.427,19	0,75%	11,62%	5.536,40	4.733,82
ESTX 50 PR	3.600,35	0,51%	9,42%	3.708,82	3.189,67
XTRA DAX	13.183,53	0,46%	14,83%	13.525,56	11.141,86
S&P 500	2.667,37	0,28%	19,14%	2.668,63	2.233,62
IBEX 35	10.288,30	-0,18%	10,01%	11.184,40	9.132,60
NIKKEI 225	22.866,17	-0,32%	19,63%	23.382,15	18.224,68

