

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

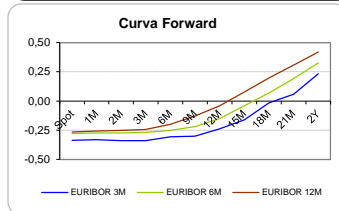
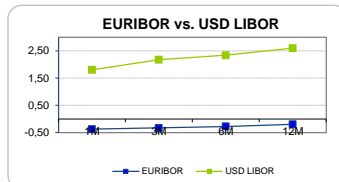
Sónia Oliveira - sonia.oliveira@caixaib.pt - 21 313 73 26

RENTA FIXA

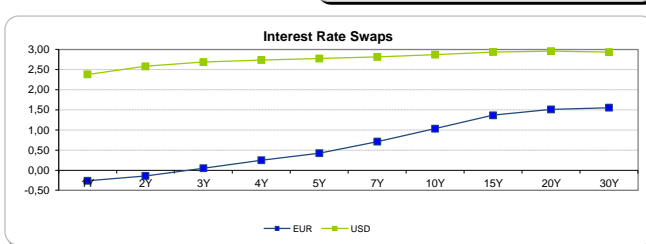
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,8082	2	22	0,4980	-0,8115
3M	-0,3280	0	0	3M	2,1775	3	31	0,6059	-0,7420
6M	-0,2720	0	0	6M	2,3418	2	25	0,7119	-0,6584
12M	-0,1920	0	0	12M	2,6014	1	22	0,9249	-0,5302

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2638	0	-1	-0,0416	0,8145	1,3464
2Y	-0,1420	-1	-2	0,1886	0,9661	1,4319
3Y	0,0500	-1	-4	0,3954	1,0916	1,5178
4Y	0,2480	-1	-7	0,5732	1,1969	1,5915
5Y	0,4240	-1	-9	0,7246	1,2933	1,6576
7Y	0,7120	-1	-13	0,9683	1,4532	1,7515
10Y	1,0320	-2	-15	1,2421	1,6199	1,8662
15Y	1,3660	-2	-15	1,4937	1,7489	1,9055
20Y	1,5090	-2	-14	1,5940	1,7715	1,8652
30Y	1,5540	-1	-14	1,6016	1,7193	1,7745

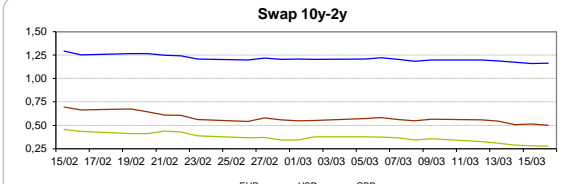
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3810	1	24	2,8186	2,9308	2,9431
2Y	2,5830	0	16	2,8736	2,9261	2,9100
3Y	2,6860	-1	12	2,8922	2,9040	2,9240
4Y	2,7400	-1	9	2,8974	2,9070	2,9580
5Y	2,7740	-1	6	2,9064	2,9240	2,9994
7Y	2,8180	-2	1	2,9276	2,9774	3,0010
10Y	2,8730	-3	-2	2,9400	2,9840	3,0434
15Y	2,9380	-4	-4	3,0007	3,0281	3,0170
20Y	2,9590	-4	-4	3,0051	2,9900	2,9910
30Y	2,9350	-4	-5	2,9664	2,9643	2,9600

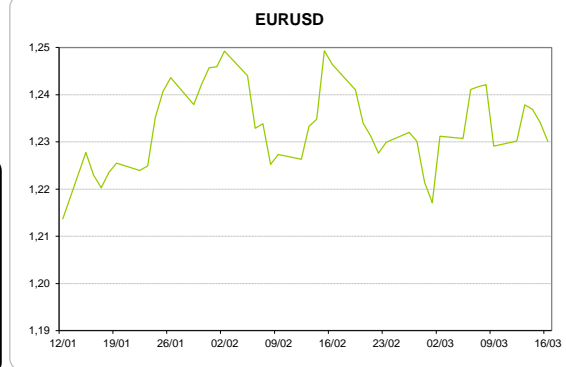
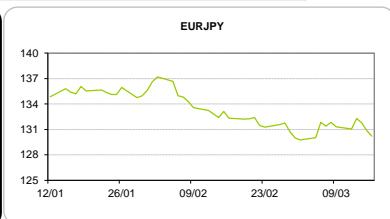
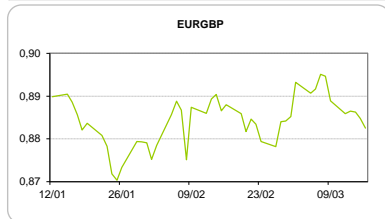


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,03	0,91	1,50	OT 2Y	-0,120	-0,01	-5,30
JETFUEL	620,75	6,85	-8,25	OT 5Y	0,434	-0,03	-20,20
DIESEL	585,00	9,25	9,62	OT 10Y	1,755	-0,03	-32,40
COBRE	6.922,00	-68,50	-262,00	BUND 10Y	0,138	-0,31	-22,00
ZINCO	3.231,25	8,75	-346,00	SCHATZ 2Y	0,046	-0,92	-9,40
OURO	1.312,56	-3,73	-34,54	T-NOTE 10Y	3,564	1,67	-6,70
TRIGO	471,50	-7,25	0,00	T-NOTE 2Y	2,774	0,39	1,90
LICENÇA C02	11,18	-0,01	1,66	GILT 10Y	1,618	-0,19	-20,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2301	-0,32%	-1,31%	1,2388	1,2480	1,2679
EUR/GBP	0,88253	0,26%	0,62%	0,8851	0,8881	0,8946
EUR/JPY	130,21	0,53%	1,64%	130,21	130,21	130,21
EUR/CHF	1,1712	-0,05%	-1,72%	1,1700	1,1688	1,1665
EUR/BRL	4,037	0,16%	-0,62%	4,1006	4,1694	4,3039
EUR/PLN	4,2168	-0,08%	-1,42%	4,2366	4,2569	4,3035



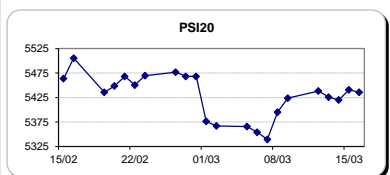
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2301	0,8825	130,21	1,1712	10,0629	7,4487	1,6085	1,59097	4,0370	9,4851
USD	0,8155	-	0,7194	106,14	0,9538	8,2035	6,0739	1,3094	1,2943	3,2888	7,7371

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,130	4,69	-0,79
BANCO BPI	1,092	-3,36	-6,91
BCP	0,2782	-2,66	2,28
-	-	-	-
CORT. AMORIM	10,260	1,58	-0,39
CTT	3,190	2,11	-9,04
EDP	3,053	-0,07	5,82
EDP R	7,620	0,73	9,37
GALP	15,485	2,58	1,04
J MARTINS	14,975	-1,29	-7,53
MOTA ENGIL	3,610	-2,43	-1,45
NOS	4,826	-1,43	-11,95
PHAROL	0,239	-0,21	-4,60
NAVIGATOR	4,658	1,61	9,55
REN	2,528	2,10	1,98
SEMAPA	19,360	0,73	8,79
SONAE CAP.	0,938	-0,64	5,75
SONAE SGPS	1,165	-1,77	3,46
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
ALTRI	4,69
GALP	2,58
CTT	2,11
REN	2,10
NAVIGATOR	1,61
NOS	-1,43
SONAE SGPS	-1,77
MOTA ENGIL	-2,43
BCP	-2,66
BANCO BPI	-3,36



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.435,94	-0,09%	0,88%	5.793,38	4.586,22
CAC40	5.282,75	0,29%	-0,56%	5.567,03	4.953,57
ESTX 50 PR	3.437,40	0,68%	-1,90%	3.708,82	3.306,66
XTRA DAX	12.389,58	0,36%	-4,09%	13.596,89	11.830,98
S&P 500	2.757,07	0,38%	3,14%	2.872,87	2.322,25
IBEX 35	9.761,00	0,79%	-2,82%	11.184,40	9.494,50
NIKKEI 225	21.676,51	-0,58%	-4,78%	24.129,34	18.224,68

