

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

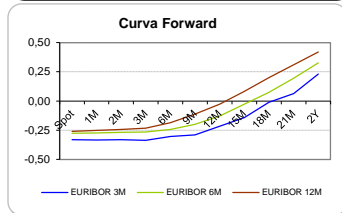
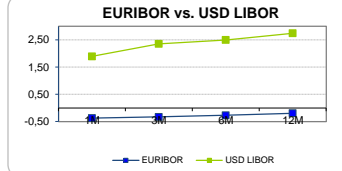
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

RENTA FIXA

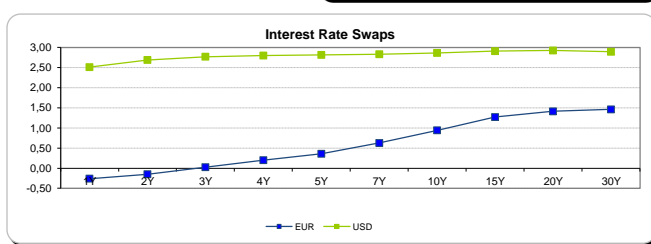
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,8971	0	8	0,5389	-0,7862
3M	-0,3280	0	0	3M	2,3587	0	16	0,7832	-0,7322
6M	-0,2700	0	0	6M	2,5031	0	14	0,8938	-0,6500
12M	-0,1890	0	0	12M	2,7475	0	13	1,0411	-0,5212

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2595	0	0	-0,0265	0,8236	1,3260
2Y	-0,1490	-1	0	0,1961	0,9720	1,4180
3Y	0,0240	-1	-1	0,4045	1,0890	1,5050
4Y	0,2000	-2	-3	0,5820	1,1920	1,5820
5Y	0,3580	-2	-4	0,7280	1,2880	1,6490
7Y	0,6270	-3	-6	0,9690	1,4490	1,7355
10Y	0,9410	-3	-7	1,2390	1,6169	1,8470
15Y	1,2710	-3	-7	1,4921	1,7466	1,8870
20Y	1,4150	-3	-7	1,5899	1,7640	1,8470
30Y	1,4610	-3	-7	1,5910	1,7030	1,7530

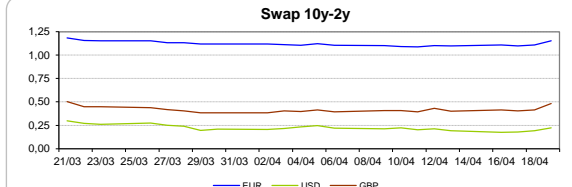
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5130	0	11	2,9163	2,9770	2,9570
2Y	2,6890	0	9	2,9300	2,9670	2,9475
3Y	2,7700	0	7	2,9490	2,9625	2,9600
4Y	2,8020	0	5	2,9490	2,9620	2,9820
5Y	2,8150	0	3	2,9520	2,9938	3,0272
7Y	2,8340	-1	0	2,9515	2,9840	3,0190
10Y	2,8650	-1	-2	2,9850	3,0105	3,0375
15Y	2,9100	-1	-4	3,0110	3,0340	3,0360
20Y	2,9250	-2	-4	3,0140	3,0436	3,0130
30Y	2,8950	-2	-4	2,9730	2,9680	2,9570

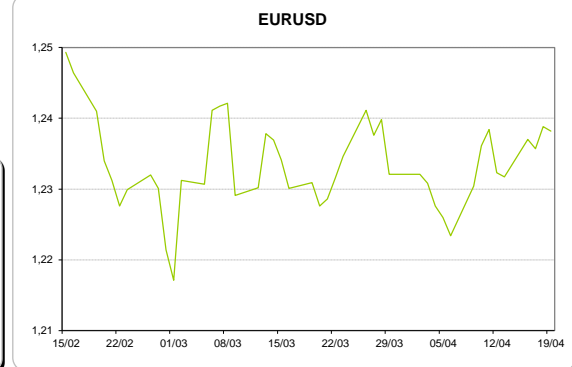
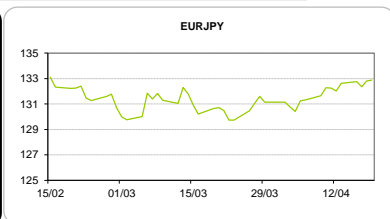
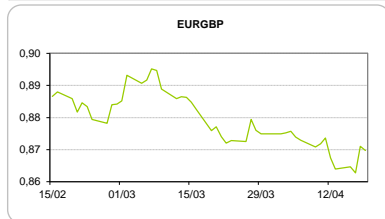


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,44	0,96	8,62	OT 2Y	-0,193	0,02	-5,40
JETFUEL	702,75	10,50	76,00	OT 5Y	0,594	0,04	18,60
DIESEL	654,25	19,87	67,25	OT 10Y	1,656	0,05	-7,50
COBRE	7.036,50	145,00	134,00	BUND 10Y	0,144	7,22	-0,30
ZINCO	3.263,50	111,25	4,00	SCHATZ 2Y	0,064	0,92	1,80
OURO	1.343,95	-5,48	27,10	T-NOTE 10Y	3,624	3,86	3,10
TRIGO	485,25	-4,00	17,50	T-NOTE 2Y	2,864	0,39	5,90
LICENÇA C02	13,45	-0,44	2,39	GILT 10Y	1,683	9,71	1,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2382	-0,05%	0,59%	1,2468	1,2561	1,2766
EUR/GBP	0,86975	0,15%	0,71%	0,8723	0,8753	0,8819
EUR/JPY	132,88	-0,05%	-1,68%	132,88	132,88	132,88
EUR/CHF	1,1983	0,04%	-2,10%	1,1972	1,1961	1,1942
EUR/BRL	4,2027	-0,45%	-3,50%	4,2644	4,3255	4,4532
EUR/PLN	4,1681	-0,06%	1,34%	4,1898	4,2128	4,2591



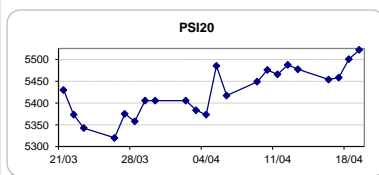
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2382	0,8698	132,88	1,1983	10,3744	7,4475	1,5590	1,59293	4,2027	9,6071
USD	0,8087	-	0,7031	107,35	0,9694	8,3848	6,0223	1,2609	1,2865	3,3969	7,7605

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,790	3,39	11,97
BANCO BPI	1,148	0,00	-2,13
BCP	0,2854	0,74	4,93
-	-	-	-
CORT. AMORIM	11,380	-0,35	10,49
CTT	3,040	2,29	-13,32
EDP	3,207	1,07	11,16
EDP R	7,885	-0,44	13,18
GALP	16,110	1,07	5,12
J MARTINS	14,190	-0,11	-12,38
MOTA ENGIL	3,520	-2,22	-3,90
NOS	4,948	-1,53	-9,72
PHAROL	0,201	6,69	-19,60
NAVIGATOR	4,790	0,55	12,65
REN	2,554	0,95	3,03
SEMAPA	18,620	-0,11	4,64
SONAE CAP.	0,995	2,37	12,18
SONAE SGPS	1,145	-0,35	1,69
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
PHAROL	6,69
ALTRI	3,39
SONAE CAP.	2,37
CTT	2,29
EDP	1,07
SONAE SGPS	-0,35
CORT. AMORI	-0,35
EDP R	-0,44
NOS	-1,53
MOTA ENGIL	-2,22



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.521,90	0,38%	2,48%	5.793,38	4.871,47
CAC40	5.391,64	0,21%	1,49%	5.567,03	4.980,41
ESTX 50 PR	3.486,60	-0,12%	-0,50%	3.708,82	3.261,86
XTRA DAX	12.567,42	-0,19%	-2,71%	13.596,89	11.726,62
S&P 500	2.689,37	-0,71%	0,59%	2.872,87	2.335,05
IBEX 35	9.868,00	0,11%	-1,75%	11.184,40	9.327,60
NIKKEI 225	22.191,18	0,15%	-2,52%	24.129,34	18.327,33

