

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

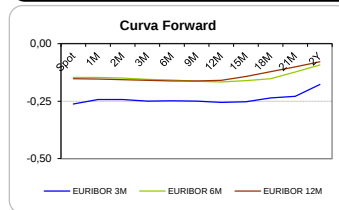
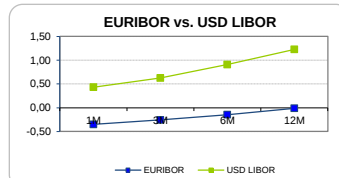
Sónia Oliveira - sonia.oliveira@caixa.pt - 21 313 73 26

RENTA FIXA

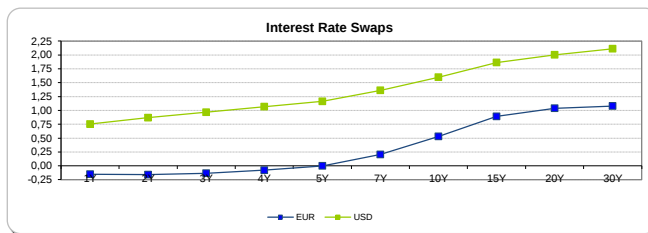
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3490	0	-1	1M	0,4345	0	0	0,5116	-0,7730
3M	-0,2570	0	-1	3M	0,6261	0	0	0,5901	-0,7350
6M	-0,1440	0	-1	6M	0,9067	0	1	0,7288	-0,6502
12M	-0,0120	0	0	12M	1,2269	0	2	0,9865	-0,5260

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1520	0	0	-0,1624	0,0919	0,5682
2Y	-0,1610	0	0	-0,1213	0,2009	0,7091
3Y	-0,1350	0	0	-0,0488	0,3233	0,8445
4Y	-0,0790	0	0	0,0406	0,4535	0,9609
5Y	-0,0010	1	-1	0,1457	0,5845	1,0519
7Y	0,2040	1	-2	0,3816	0,8091	1,2173
10Y	0,5300	2	-2	0,6945	1,0412	1,3561
15Y	0,8920	2	0	0,9908	1,2133	1,4099
20Y	1,0390	2	1	1,1035	1,2537	1,3767
30Y	1,0780	2	2	1,1178	1,2100	1,2802

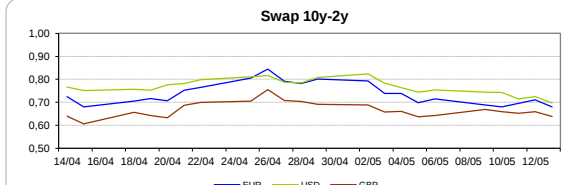
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7520	1	1	1,0331	1,3680	1,7550
2Y	0,8670	1	2	1,1207	1,4555	1,8300
3Y	0,9670	1	3	1,1970	1,5540	1,8860
4Y	1,0660	0	2	1,2820	1,6410	1,9490
5Y	1,1640	0	2	1,3740	1,7130	2,0280
7Y	1,3620	0	1	1,5360	1,8440	2,1050
10Y	1,5990	-1	-1	1,7325	1,9950	2,1980
15Y	1,8630	-1	-1	1,9470	2,1360	2,2725
20Y	2,0020	-1	-1	2,0540	2,1940	2,2960
30Y	2,1120	-1	0	2,1320	2,2250	2,2890

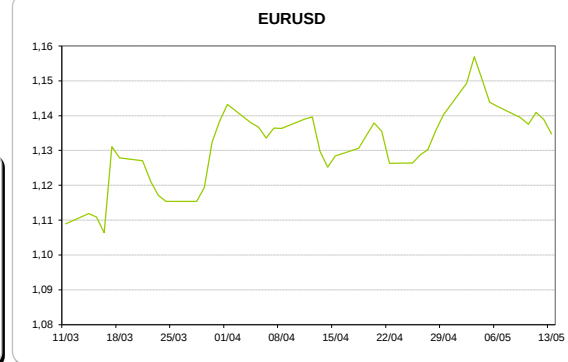
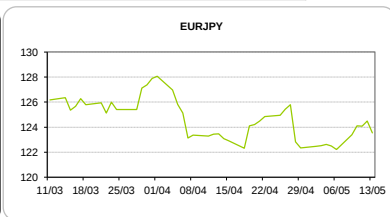
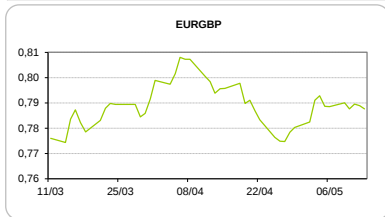


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,81	-0,27	3,60	OT 2Y	0,626	-0,01	-17,50
JETFUEL	435,75	0,00	27,00	OT 5Y	1,927	-0,04	-20,40
DIESEL	418,25	-3,25	36,00	OT 10Y	3,155	-0,08	-7,50
COBRE	4.622,00	-95,00	-153,50	BUND 10Y	-0,310	-2,70	-3,30
ZINCO	1.861,75	-35,00	35,75	SCHATZ 2Y	0,076	0,23	1,20
OURO	1.270,33	6,62	27,86	T-NOTE 10Y	2,502	-1,82	-1,50
TRIGO	476,75	8,75	9,25	T-NOTE 2Y	1,270	0,75	0,70
LICENÇA C02	5,84	0,03	0,30	GILT 10Y	1,638	-2,72	-6,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1348	-0,36%	0,44%	1,1380	1,1417	1,1503
EUR/GBP	0,78758	0,17%	0,80%	0,7896	0,7916	0,7960
EUR/JPY	123,56	0,76%	-0,07%	123,56	123,56	123,56
EUR/CHF	1,1023	0,16%	-1,12%	1,1010	1,0995	1,0965
EUR/BRL	3,9637	-0,08%	-0,55%	4,0908	4,2114	4,4401
EUR/PLN	4,4114	0,05%	-2,79%	4,4320	4,4518	4,4840



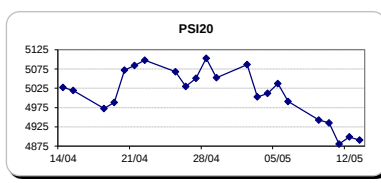
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1348	0,7876	123,56	1,1023	9,3277	7,4383	1,4619	1,55372	3,9637	9,2820
USD	0,8851	-	0,6969	109,1	0,9758	8,2646	6,5838	1,2939	1,3757	3,5174	8,2070

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,173	-0,87	-33,48
BANCO BPI	1,111	-0,09	1,83
BCP	0,032	-1,23	-34,53
MONTEPIO	0,577	1,41	-11,91
CORT. AMORIM	6,600	5,01	10,96
CTT	8,067	1,15	-8,89
EDP	3,167	0,86	-4,64
EDP R	6,713	1,30	-7,41
GALP	11,775	-1,22	9,84
J MARTINS	13,625	-0,26	13,59
MOTA ENGIL	1,783	0,17	-7,38
NOS	6,390	-0,36	-11,81
PHAROL	0,131	-1,50	-51,66
NAVIGATOR	2,783	-2,04	-22,61
REN	2,627	1,04	-5,57
SEMAPA	10,610	0,86	-16,42
SONAE CAP.	0,636	0,16	24,71
SONAE SGPS	0,919	-1,92	-12,31

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	5,01
MONTEPIO	1,41
EDP R	1,30
CTT	1,15
REN	1,04
GALP	-1,22
BCP	-1,23
PHAROL	-1,50
SONAE SGPS	-1,92
NAVIGATOR	-2,04



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.890,44	-0,17%	-7,96%	6.197,24	4.455,16
CAC40	4.319,99	0,62%	-6,84%	5.217,80	3.892,46
ESTX 50 PR	2.956,63	0,72%	-9,51%	3.714,26	2.672,73
XTRA DAX	9.952,90	0,92%	-7,35%	11.920,31	8.699,29
S&P 500	2.062,83	-0,07%	0,92%	2.134,72	1.810,10
IBEX 35	8.721,50	0,67%	-8,62%	11.612,60	7.746,30
NIKKEI 225	16.412,21	-1,41%	-13,77%	20.952,71	14.865,77

