

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

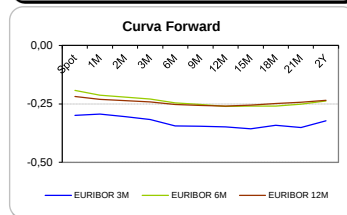
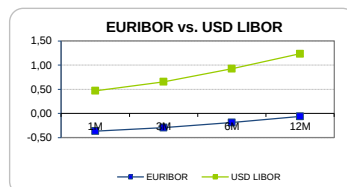
Sónia Oliveira - sonia.oliveira@caixa.pt - 21 313 73 26

RENTA FIXA

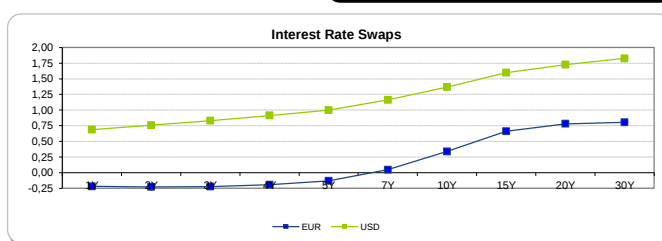
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3630	0	-1	1M	0,4696	0	0	0,4848	-0,8236
3M	-0,2920	0	-3	3M	0,6564	0	-3	0,5163	-0,7832
6M	-0,1880	0	-3	6M	0,9282	0	-6	0,6185	-0,7066
12M	-0,0590	0	-4	12M	1,2350	1	-10	0,8459	-0,5950

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2186	0	-6	-0,2602	-0,1516	0,2500
2Y	-0,2280	-1	-7	-0,2472	-0,0603	0,3865
3Y	-0,2230	-1	-9	-0,2154	0,0457	0,5100
4Y	-0,1930	-1	-12	-0,1538	0,1639	0,6215
5Y	-0,1320	-2	-13	-0,0717	0,2809	0,7092
7Y	0,0460	-1	-16	0,1296	0,4911	0,8571
10Y	0,3390	0	-19	0,4096	0,6986	0,9741
15Y	0,6620	1	-24	0,6642	0,8419	1,0085
20Y	0,7810	1	-27	0,7530	0,8681	0,9682
30Y	0,8050	1	-29	0,7526	0,8236	0,8825

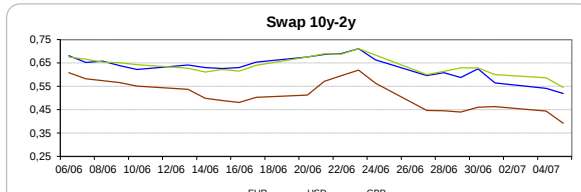
Taxa de Referência	Banco Central
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6890	0	-19	0,7739	1,0626	1,4120
2Y	0,7570	0	-29	0,8210	1,1471	1,4803
3Y	0,8310	0	-33	0,9110	1,2352	1,5175
4Y	0,9140	1	-35	0,9900	1,3120	1,5975
5Y	0,9980	0	-35	1,0729	1,3813	1,6410
7Y	1,1630	0	-34	1,2209	1,4984	1,7339
10Y	1,3670	0	-32	1,3810	1,6303	1,8153
15Y	1,5970	0	-32	1,5865	1,7370	1,8595
20Y	1,7250	1	-31	1,6885	1,8149	1,8810
30Y	1,8250	1	-31	1,7616	1,8185	1,9059

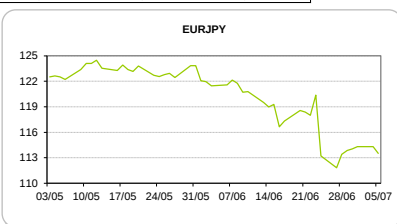
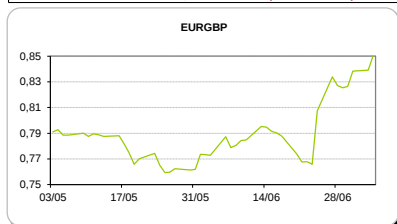


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,99	-2,11	-2,05	OT 2Y	0,626	0,06	15,40
JETFUEL	441,75	-2,50	-31,75	OT 5Y	1,795	0,05	-9,20
DIESEL	446,50	3,50	-2,25	OT 10Y	3,020	0,04	-14,40
COBRE	4,885,00	-18,00	205,00	BUND 10Y	-0,576	-5,76	-27,30
ZINCO	2,114,00	-37,75	124,25	SCHATZ 2Y	-0,053	-1,37	-13,60
OURO	1,354,29	3,22	110,09	T-NOTE 10Y	2,199	-8,26	-28,50
TRIGO	420,50	-9,75	-86,25	T-NOTE 2Y	1,068	-4,85	-26,50
LICENÇA C02	4,70	-0,27	-1,25	GILT 10Y	0,864	-7,23	-50,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1146	0,07%	-1,79%	1,1184	1,1227	1,1310
EUR/GBP	0,8497	-1,28%	-7,39%	0,8520	0,8539	0,8579
EUR/JPY	113,5	0,70%	7,12%	113,50	113,50	113,50
EUR/CHF	1,0824	0,06%	1,82%	1,0806	1,0788	1,0753
EUR/BRL	3,6512	-0,15%	8,54%	3,7707	3,8856	4,0945
EUR/PLN	4,4471	-0,26%	-2,03%	4,4719	4,4938	4,5330



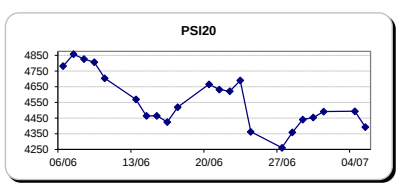
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1146	0,8500	113,50	1,0824	9,4455	7,4405	1,4345	1,48484	3,6512	9,3107
USD	0,8997	-	0,7664	101,56	0,9735	8,4965	6,6946	1,2957	1,3389	3,2938	8,3878

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	2,916	-4,36	-38,87
BANCO BPI	1,105	0,55	1,28
BCP	0,018	-3,78	-63,58
MONTEPIO	0,501	0,00	-23,51
CORT. AMORIM	7,288	-0,03	22,53
CTT	6,764	-3,98	-23,61
EDP	2,704	-3,36	-18,58
EDP R	6,723	-1,80	-7,27
GALP	12,195	-2,36	13,76
J MARTINS	14,270	0,28	18,97
MOTA ENGL	1,489	-2,04	-22,65
NOS	5,370	-2,59	-25,89
PHAROL	0,123	6,03	-43,07
NAVIGATOR	2,480	-4,17	-28,96
REN	2,555	-1,69	-8,16
SEMAPA	9,860	-3,00	-22,33
SONAE CAP.	0,537	0,00	5,29
SONAE SGPS	0,666	-4,31	-36,45
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	6,03
BANCO BPI	0,55
J MARTINS	0,28
BCP	-3,78
CTT	-3,98
NAVIGATOR	-4,17
SONAE SGPS	-4,31
ALTRI	-4,36



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.392,24	-2,24%	-17,33%	5.929,72	4.175,28
CAC40	4.163,42	-1,69%	-10,21%	5.217,80	3.892,46
ESTX 50 PR	2.812,88	-1,72%	-13,91%	3.714,26	2.672,73
XTRA DAX	9.532,61	-1,82%	-11,27%	11.802,37	8.699,29
S&P 500	2.085,71	-0,82%	2,05%	2.132,82	1.810,10
IBEX 35	8.067,60	-2,28%	-15,47%	11.612,60	7.579,80
NIKKEI 225	15.669,33	-0,67%	-17,68%	20.946,93	14.864,01

