

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

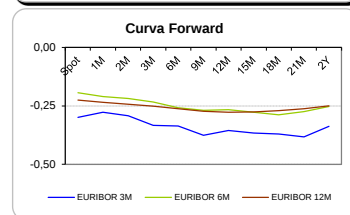
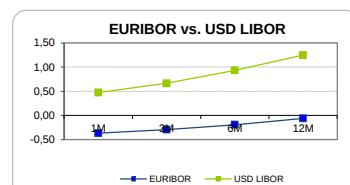
Sónia Oliveira - sonia.oliveira@caixa.pt - 21 313 73 26

RENTA FIXA

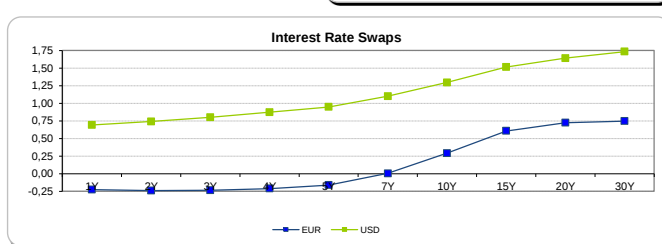
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3670	0	-2	1M	0,4743	0	3	0,4773	-0,8166
3M	-0,2930	0	-3	3M	0,6646	0	1	0,5188	-0,7802
6M	-0,1900	0	-3	6M	0,9349	1	-1	0,6106	-0,7066
12M	-0,0590	0	-4	12M	1,2465	2	-4	0,8449	-0,5910

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2252	0	-7	-0,2772	-0,1555	0,2478
2Y	-0,2380	0	-7	-0,2636	-0,0658	0,3817
3Y	-0,2340	1	-9	-0,2274	0,0501	0,5079
4Y	-0,2100	1	-12	-0,1646	0,1574	0,6220
5Y	-0,1600	1	-15	-0,0822	0,2772	0,7068
7Y	0,0040	2	-19	0,1224	0,4879	0,8543
10Y	0,2910	3	-23	0,4050	0,6940	0,9690
15Y	0,6080	4	-27	0,6582	0,8386	1,0074
20Y	0,7240	4	-30	0,7509	0,8696	0,9728
30Y	0,7490	4	-31	0,7540	0,8268	0,8868

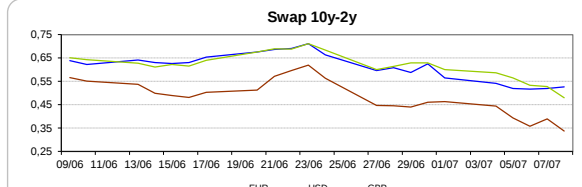
Taxa de Referência	Banco Central
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6920	1	-13	0,8584	1,0560	1,3585
2Y	0,7420	1	-21	0,9087	1,1210	1,4315
3Y	0,8020	1	-25	0,9625	1,2203	1,4825
4Y	0,8730	1	-27	1,0228	1,2919	1,5380
5Y	0,9490	1	-29	1,0936	1,3395	1,6091
7Y	1,1010	1	-30	1,2105	1,4495	1,6700
10Y	1,2960	0	-32	1,3725	1,5785	1,7490
15Y	1,5160	0	-33	1,5525	1,7005	1,8185
20Y	1,6400	0	-33	1,6470	1,7545	1,8390
30Y	1,7350	0	-34	1,7170	1,7885	1,8465

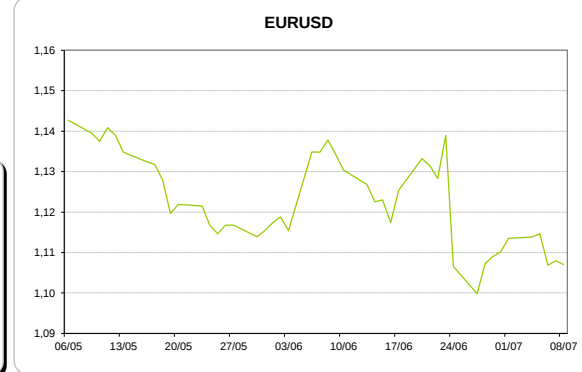
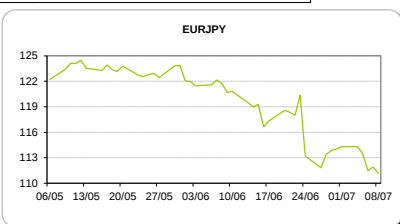
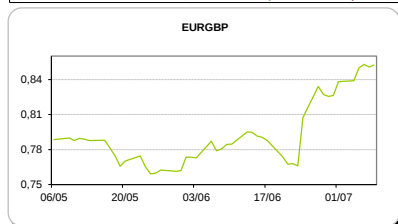


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,61	0,21	-6,37	OT 2Y	0,682	-0,02	16,60
JETFUEL	425,75	2,00	-60,00	OT 5Y	1,880	0,02	1,30
DIESEL	430,00	3,25	-32,25	OT 10Y	3,076	0,00	0,00
COBRE	4,687,00	-63,00	120,00	BUND 10Y	-0,575	-2,20	-25,30
ZINCO	2,092,25	-8,00	94,00	SCHATZ 2Y	-0,064	-0,92	-14,00
OURO	1,351,83	-8,59	89,05	T-NOTE 10Y	2,240	1,62	-25,00
TRIGO	438,25	12,75	-92,25	T-NOTE 2Y	1,157	4,11	-17,30
LICENÇA C02	4,57	-0,01	-1,54	GILT 10Y	0,832	-4,59	-51,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,107	-0,09%	-2,71%	1,1109	1,1152	1,1240
EUR/GBP	0,85243	-0,19%	-8,44%	0,8545	0,8565	0,8607
EUR/JPY	111,17	0,66%	9,53%	111,17	111,17	111,17
EUR/CHF	1,0856	-0,26%	0,69%	1,0836	1,0818	1,0785
EUR/BRL	3,6265	2,65%	5,58%	3,7463	3,8609	4,0634
EUR/PLN	4,4105	0,53%	-2,07%	4,4358	4,4576	4,4976



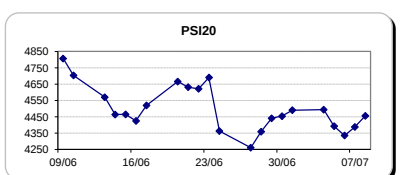
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1070	0,8524	111,17	1,0856	9,4982	7,4401	1,4436	1,4608	3,6265	9,4349
USD	0,9063	-	0,7721	100,61	0,9840	8,6079	6,7428	1,3082	1,3245	3,3029	8,5429

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,014	3,93	-36,81
BANCO BPI	1,113	0,63	2,02
BCP	0,020	10,67	-59,69
MONTEPIO	0,504	0,80	-23,05
CORT. AMORIM	7,220	-0,69	21,39
CTT	6,925	1,67	-21,79
EDP	2,761	0,29	-16,86
EDP R	6,718	-0,40	-7,34
GALP	12,305	1,69	14,79
J MARTINS	14,200	1,18	18,38
MOTA ENGIL	1,480	2,49	-23,12
NOS	5,456	1,92	-24,70
PHAROL	0,154	-4,94	-28,73
NAVIGATOR	2,499	3,01	-28,41
REN	2,536	-1,71	-8,84
SEMAPA	10,065	2,17	-20,72
SONAE CAP.	0,533	0,57	4,51
SONAE SGPS	0,655	1,71	-37,50
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
BCP	10,67
ALTRI	3,93
NAVIGATOR	3,01
MOTA ENGIL	2,49
SEMAPA	2,17
EDP R	-0,40
CORT. AMORIM	-0,69
REN	-1,71
PHAROL	-4,94



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.455,87	1,55%	-16,14%	5.929,72	4.175,28
CAC40	4.190,68	1,77%	-9,63%	5.217,80	3.892,46
ESTX 50 PR	2.839,52	2,14%	-13,10%	3.714,26	2.672,73
XTRA DAX	9.639,72	2,35%	-10,27%	11.802,37	8.699,29
S&P 500	2.123,29	1,21%	3,88%	2.132,82	1.810,10
IBEX 35	8.185,90	2,22%	-14,23%	11.612,60	7.579,80
NIKKEI 225	15.106,98	-1,11%	-20,63%	20.946,93	14.864,01

