

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

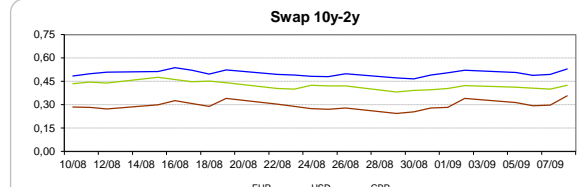
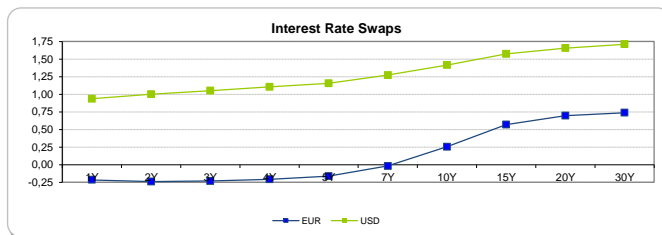
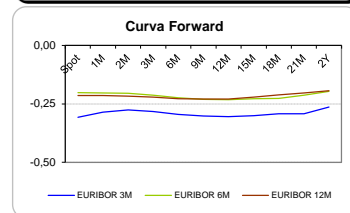
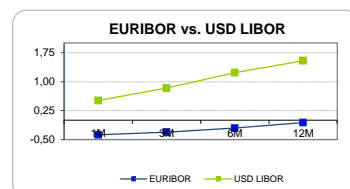
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,5132	0	1	0,2699	-0,8028
3M	-0,3040	0	-1	3M	0,8336	-1	4	0,3783	-0,7310
6M	-0,2010	0	-2	6M	1,2336	-2	7	0,5150	-0,6480
12M	-0,0600	0	-1	12M	1,5392	-2	6	0,7329	-0,4820

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2145	1	-1	-0,2290	-0,1103	0,2698
2Y	-0,2380	-2	-2	-0,2113	-0,0327	0,4016
3Y	-0,2310	-2	-2	-0,1774	0,0739	0,5279
4Y	-0,2070	-2	-1	-0,1218	0,1834	0,6448
5Y	-0,1630	-3	-2	-0,0439	0,3019	0,7373
7Y	-0,0180	-3	-3	0,1549	0,5176	0,8920
10Y	0,2550	-4	-3	0,4397	0,7341	1,0192
15Y	0,5690	-4	-3	0,7087	0,8963	1,0765
20Y	0,6980	-4	-2	0,8144	0,9375	1,0481
30Y	0,7380	-4	-1	0,8322	0,9051	0,9666

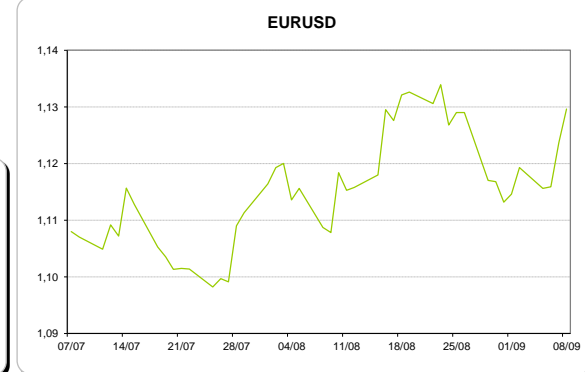
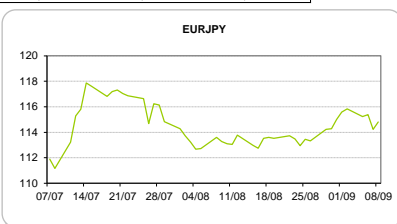
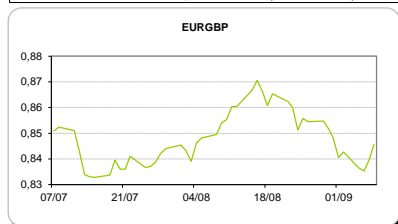
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9360	-3	2	1,0705	1,2785	1,5265
2Y	1,0000	-5	2	1,0780	1,3350	1,5765
3Y	1,0520	-6	1	1,1715	1,3975	1,5705
4Y	1,1040	-7	0	1,2250	1,4545	1,6590
5Y	1,1570	-8	-1	1,2845	1,5045	1,7155
7Y	1,2730	-7	-2	1,3915	1,5895	1,7635
10Y	1,4150	-6	-5	1,5235	1,6915	1,8235
15Y	1,5720	-5	-8	1,6635	1,7295	1,8220
20Y	1,6560	-4	-10	1,7340	1,8215	1,8250
30Y	1,7120	-4	-12	1,7800	1,7725	1,8730

COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,75	1,77	4,02	OT 2Y	0,499	0,04	10,20
JETFUEL	410,00	-5,25	25,75	OT 5Y	1,853	0,08	23,30
DIESEL	417,50	4,50	35,75	OT 10Y	3,084	0,11	28,30
COBRE	4,651,00	30,00	-139,00	BUND 10Y	-0,343	6,65	0,70
ZINCO	2,314,50	1,50	50,75	SCHATZ 2Y	-0,018	2,52	-1,80
OURO	1,340,72	-4,49	5,39	T-NOTE 10Y	2,488	4,22	4,10
TRIGO	402,75	0,00	-36,00	T-NOTE 2Y	1,326	2,25	6,00
LICENÇA C02	4,05	0,04	-0,90	GILT 10Y	0,856	9,85	10,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1296	0,53%	1,89%	1,1337	1,1385	1,1485
EUR/GBP	0,8456	-0,70%	0,47%	0,8473	0,8491	0,8531
EUR/JPY	114,8	-0,50%	-1,05%	114,80	114,80	114,80
EUR/CHF	1,0946	-0,41%	-0,48%	1,0932	1,0916	1,0889
EUR/BRL	3,5912	0,20%	-2,05%	3,7021	3,8178	4,0215
EUR/PLN	4,3199	-0,02%	-1,22%	4,3429	4,3661	4,4122



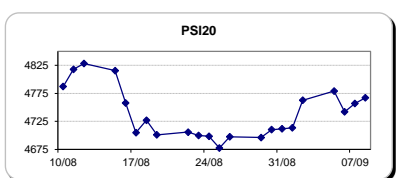
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1296	0,8456	114,80	1,0946	9,5128	7,4423	1,4529	1,46895	3,5912	9,2202
USD	0,8871	-	0,751	101,66	0,9694	8,4282	6,6022	1,2906	1,3017	3,1886	8,1825

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,446	0,67	-27,76
BANCO BPI	1,062	-0,38	-2,66
BCP	0,019	1,09	-62,15
MONTEPIO	0,457	-0,65	-30,23
CORT. AMORIM	8,461	0,01	42,25
CTT	6,507	1,47	-26,51
EDP	3,060	0,20	-7,86
EDP R	7,253	0,22	0,04
GALP	13,180	0,53	22,95
J MARTINS	14,675	-0,78	22,34
MOTA ENGIL	1,820	1,68	-5,45
NOS	6,150	0,49	-15,13
PHAROL	0,224	-1,75	3,67
NAVIGATOR	3,001	0,00	-14,03
REN	2,628	-0,27	-5,54
SEMAPA	11,995	-0,95	-5,51
SONAE CAP.	0,696	-0,14	36,47
SONAE SGPS	0,730	0,41	-30,34
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	1,68
CTT	1,47
BCP	1,09
ALTRI	0,67
GALP	0,53
BANCO BPI	-0,38
MONTEPIO	-0,65
J MARTINS	-0,78
SEMAPA	-0,95
PHAROL	-1,75



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.767,19	0,21%	-10,28%	5.625,06	4.175,28
CAC40	4.542,20	-0,34%	-2,05%	5.011,65	3.892,46
ESTX 50 PR	3.084,04	-0,25%	-5,62%	3.524,04	2.672,73
XTRA DAX	10.672,23	-0,75%	-0,66%	11.430,87	8.699,29
S&P 500	2.182,89	-0,13%	6,81%	2.193,81	1.810,10
IBEX 35	9.105,10	1,00%	-4,60%	10.631,60	7.579,80
NIKKEI 225	16.958,77	-0,32%	-10,90%	20.012,40	14.864,01

