

**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**

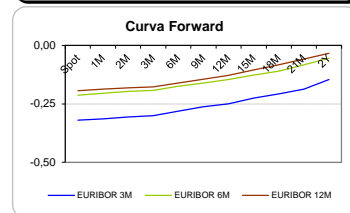
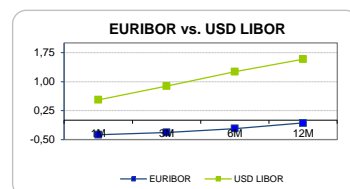
Sónia Oliveira - sonia.oliveira@caixa.pt - 21 313 73 26

**RENTA FIXA**

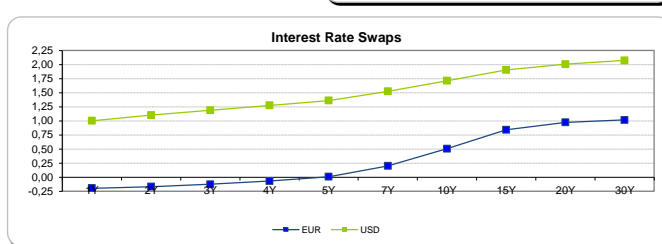
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,5327	0	1	0,2663	-0,7854
3M	-0,3130	0	-1	3M	0,8859	0	5	0,4049	-0,7300
6M	-0,2120	0	-1	6M	1,2582	0	2	0,5669	-0,6436
12M	-0,0690	0	-1	12M	1,5823	0	3	0,8153	-0,4880

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1942	0	1	-0,1290	0,1090	0,5557
2Y	-0,1680	0	6	-0,0813	0,2094	0,6864
3Y	-0,1250	1	10	-0,0180	0,3247	0,8092
4Y	-0,0670	1	14	0,0635	0,4479	0,9209
5Y	0,0100	2	17	0,1613	0,5674	1,0122
7Y	0,2020	2	21	0,3803	0,7806	1,1532
10Y	0,5060	2	25	0,6711	0,9873	1,2707
15Y	0,8410	2	27	0,9348	1,1357	1,3117
20Y	0,9740	1	27	1,0329	1,1676	1,2768
30Y	1,0160	1	28	1,0458	1,1298	1,1935

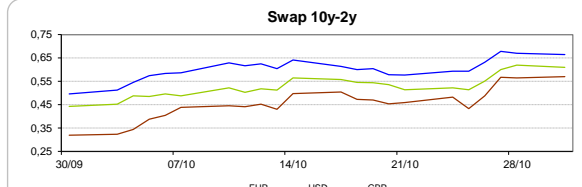
Taxa de Referência	Banco Central
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0030	0	7	1,1745	1,5075	1,8718
2Y	1,1020	-1	11	1,2335	1,5960	1,9425
3Y	1,1900	-1	15	1,3325	1,6790	1,9570
4Y	1,2770	-1	19	1,4195	1,7525	2,0140
5Y	1,3620	-1	22	1,5025	1,8403	2,0710
7Y	1,5240	-1	27	1,6485	1,9420	2,1465
10Y	1,7120	0	31	1,8279	2,0462	2,1720
15Y	1,9050	0	33	1,9820	2,1190	2,2075
20Y	2,0050	0	34	2,0607	2,1525	2,2110
30Y	2,0730	0	34	2,0850	2,1450	2,2050

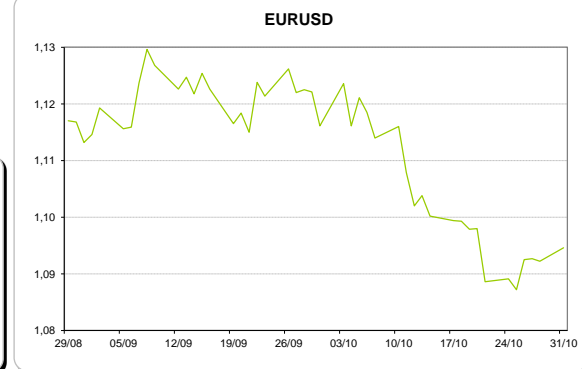
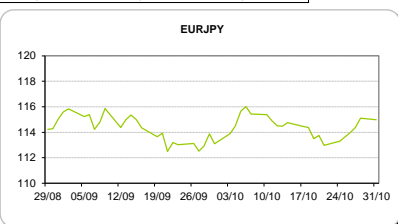


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,83	-1,85	-1,92	OT 2Y	0,362	0,03	0,10
JETFUEL	458,25	-3,00	45,25	OT 5Y	1,864	-0,01	1,00
DIESEL	469,50	-3,25	46,50	OT 10Y	3,320	-0,02	1,20
COBRE	4,845,50	53,00	25,00	BUND 10Y	-0,156	-0,07	26,60
ZINCO	2,391,25	34,75	59,75	SCHATZ 2Y	0,009	0,00	7,50
OURO	1,273,45	-2,05	-42,30	T-NOTE 10Y	2,620	-0,15	19,20
TRIGO	416,00	7,50	14,00	T-NOTE 2Y	1,390	-0,75	10,50
LICENÇA C02	5,90	0,02	0,94	GILT 10Y	1,307	-0,85	50,80



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0946	0,22%	-1,93%	1,0993	1,1038	1,1135
EUR/GBP	0,9005	-0,16%	-4,38%	0,9024	0,9045	0,9089
EUR/JPY	114,97	0,11%	-1,64%	114,97	114,97	114,97
EUR/CHF	1,0852	-0,06%	0,58%	1,0839	1,0825	1,0798
EUR/BRL	3,489	0,78%	5,12%	3,6035	3,7021	3,9027
EUR/PLN	4,3129	0,58%	-0,40%	4,3391	4,3631	4,4098



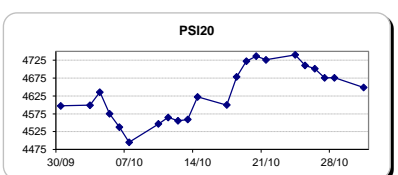
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0946	0,9005	114,97	1,0852	9,8892	7,4386	1,4690	1,4411	3,4890	9,0497
USD	0,9138	-	0,8227	105,08	0,9898	9,0196	6,7982	1,3412	1,3168	3,1794	8,2644

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	3,177	0,76	-33,40
BANCO BPI	1,130	-0,09	3,57
BCP	1,213	-2,96	-66,91
MONTEPIO	0,438	0,00	-33,13
CORT. AMORIM	9,145	-0,42	53,75
CTT	6,029	-1,24	-31,91
EDP	3,011	0,17	-9,33
EDP R	6,884	-0,17	-5,05
GALP	12,350	-1,12	15,21
J MARTINS	15,670	-0,41	30,64
MOTA ENIGL	1,780	0,56	-7,53
NOS	6,052	-0,53	-16,48
PHAROL	0,252	0,40	16,63
NAVIGATOR	2,670	-0,74	-23,51
REN	2,662	0,68	-4,31
SEMAPA	11,720	-0,13	-7,68
SONAE CAP.	0,702	-0,71	37,65
SONAE SGPS	0,725	-0,55	-30,82

Maiores ganhos/perdas	
Título	Variação %
ALTRI	0,76
REN	0,68
MOTA ENIGL	0,56
PHAROL	0,40
EDP	0,17
SONAE CAP.	-0,71
NAVIGATOR	-0,74
GALP	-1,12
CTT	-1,24
BCP	-2,96



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.648,88	-0,58%	-12,50%	5.625,06	4.175,28
CAC40	4.515,49	-0,73%	-2,62%	5.011,65	3.892,46
ESTX 50 PR	3.055,25	-0,78%	-6,50%	3.524,04	2.672,73
XTRA DAX	10.665,01	-0,29%	-0,73%	11.430,87	8.699,29
S&P 500	2.130,78	0,22%	4,26%	2.193,81	1.810,10
IBEX 35	9.159,90	-0,45%	-4,03%	10.631,60	7.579,80
NIKKEI 225	17.425,02	-0,12%	-8,45%	20.012,40	14.864,01

