

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

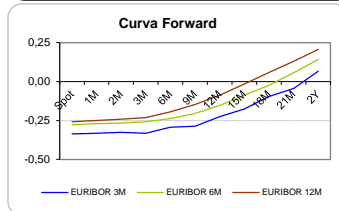
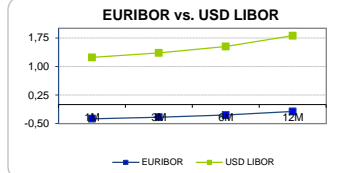
Sónia Oliveira - sonia.oliveira@caixa.pt - 21 313 73 26

**RENTA FIXA**

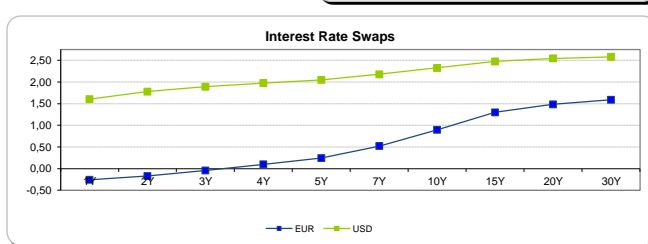
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2372	0	0	0,2755	-0,7826
3M	-0,3290	0	0	3M	1,3564	1	5	0,3544	-0,7260
6M	-0,2740	0	0	6M	1,5249	1	8	0,5112	-0,6486
12M	-0,1810	-1	-2	12M	1,8090	0	11	0,7371	-0,5108

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2572	0	1	-0,0877	0,5207	1,0996
2Y	-0,1700	-1	4	0,0579	0,6726	1,2315
3Y	-0,0410	-1	7	0,2115	0,8135	1,3577
4Y	0,1000	-1	9	0,3637	0,9494	1,4738
5Y	0,2440	-1	11	0,5085	1,0790	1,5640
7Y	0,5220	-2	12	0,7800	1,3074	1,7309
10Y	0,8950	-2	13	1,1200	1,5436	1,8739
15Y	1,3000	-2	12	1,4471	1,7345	1,9558
20Y	1,4840	-2	12	1,5932	1,8003	1,9489
30Y	1,5880	-2	12	1,6610	1,8000	1,9004

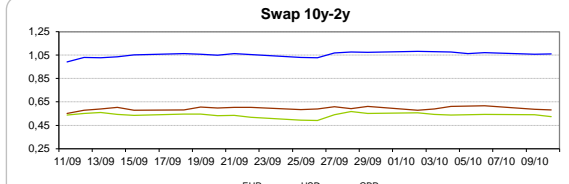
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6040	1	17	1,9264	2,1605	2,3910
2Y	1,7780	2	26	1,9850	2,2095	2,4350
3Y	1,8920	2	30	2,0500	2,2780	2,4815
4Y	1,9760	2	32	2,1241	2,3200	2,5590
5Y	2,0480	2	32	2,1822	2,3675	2,5927
7Y	2,1770	2	32	2,2530	2,4470	2,6005
10Y	2,3250	2	30	2,3840	2,5260	2,6410
15Y	2,4740	2	27	2,4855	2,5950	2,6690
20Y	2,5440	2	25	2,5467	2,6130	2,6660
30Y	2,5810	2	24	2,5485	2,5975	2,6265

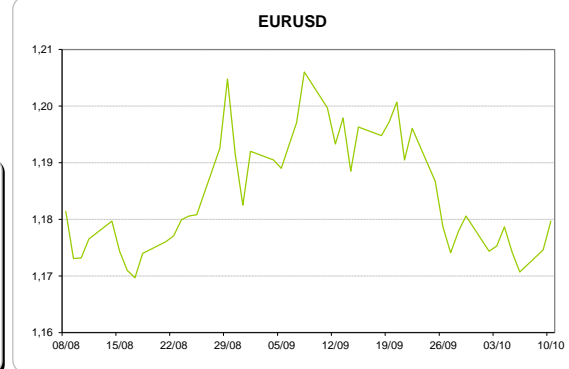
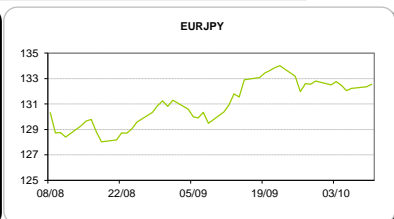
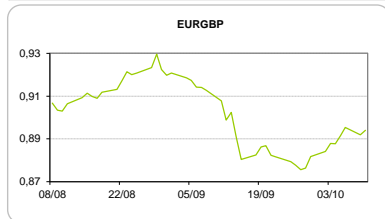


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,82	1,03	3,24	OT 2Y	-0,003	0,03	2,00
JETFUEL	505,00	1,75	15,00	OT 5Y	0,985	0,01	-18,70
DIESEL	519,25	-1,00	-12,25	OT 10Y	2,394	-0,01	-40,50
COBRE	6.667,50	-0,50	-27,00	BUND 10Y	-0,111	-0,30	10,90
ZINCO	3.281,00	6,50	252,75	SCHATZ 2Y	-0,071	0,23	4,60
OURO	1.291,83	7,97	-54,62	T-NOTE 10Y	3,043	-2,39	21,90
TRIGO	436,50	0,50	-1,25	T-NOTE 2Y	2,007	-1,15	24,00
LICENÇA C02	7,30	0,34	0,23	GILT 10Y	1,426	0,86	35,50



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1797	0,43%	-1,67%	1,1860	1,1924	1,2064
EUR/GBP	0,8941	-0,24%	1,53%	0,8962	0,8985	0,9041
EUR/JPY	132,55	-0,14%	-1,64%	132,55	132,55	132,55
EUR/CHF	1,1503	-0,01%	-0,64%	1,1491	1,1478	1,1458
EUR/BRL	3,7483	-0,06%	-0,99%	3,8144	3,8762	4,0121
EUR/PLN	4,2924	0,20%	-1,09%	4,3142	4,3359	4,3827



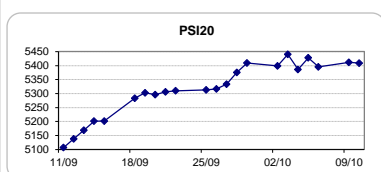
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1797	0,8941	132,55	1,1503	9,5346	7,4427	1,4750	1,51607	3,7483	9,3739
USD	0,8463	-	0,7567	112,025	0,9740	8,0694	6,2986	1,2496	1,2831	3,1629	7,9377

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,311	0,21	37,45
BANCO BPI	1,057	-0,28	-6,54
BCP	0,2415	-2,58	30,92
-	-	-	-
CORT. AMORIM	12,175	0,91	43,24
CTT	5,001	-0,20	-22,40
EDP	3,040	1,13	5,04
EDP R	7,110	0,07	17,79
GALP	15,025	-0,40	5,88
J MARTINS	16,515	1,04	12,04
MOTA ENGIL	3,234	-1,55	100,87
NOS	5,318	0,13	-5,68
PHAROL	0,390	0,26	88,41
NAVIGATOR	4,340	0,46	36,97
REN	2,731	0,15	1,22
SEMAPA	16,820	3,19	25,52
SONAE CAP.	0,857	0,00	14,57
SONAE SGPS	1,026	0,79	17,39
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
SEMAPA	3,19
EDP	1,13
J MARTINS	1,04
CORT. AMORI	0,91
SONAE SGPS	0,79
CTT	-0,20
BANCO BPI	-0,28
GALP	-0,40
MOTA ENGIL	-1,55
BCP	-2,58



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.408,81	-0,05%	15,59%	5.445,80	4.356,54
CAC40	5.363,65	-0,04%	10,31%	5.442,10	4.344,88
ESTX 50 PR	3.598,79	-0,32%	9,37%	3.666,80	2.937,98
XTRA DAX	12.949,25	-0,21%	12,79%	12.996,64	10.174,92
S&P 500	2.547,51	0,10%	13,78%	2.555,23	2.083,79
IBEX 35	10.142,30	-0,92%	8,45%	11.184,40	8.512,40
NIKKEI 225	20.823,51	0,64%	8,94%	20.823,66	16.111,81

