

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

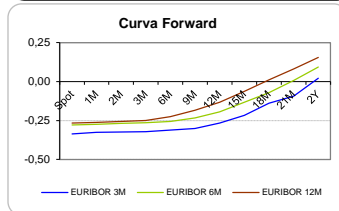
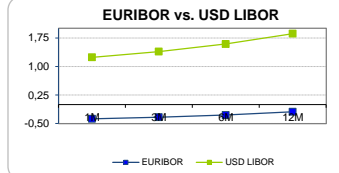
Sónia Oliveira - sonia.oliveira@caixa.pt - 21 313 73 26

**RENTA FIXA**

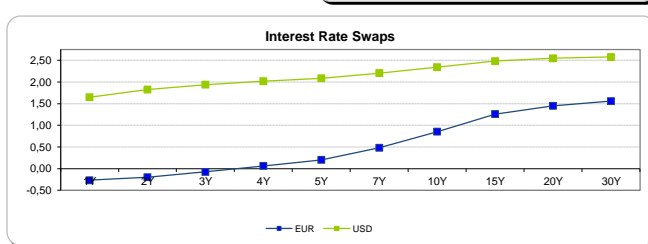
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2421	0	1	0,4433	-0,7842
3M	-0,3290	0	0	3M	1,3914	1	6	0,4650	-0,7348
6M	-0,2760	0	0	6M	1,5891	1	8	0,5762	-0,6486
12M	-0,1910	0	-2	12M	1,8632	1	7	0,7916	-0,5230

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2660	0	-1	-0,1332	0,4670	1,0395
2Y	-0,1960	0	-3	0,0110	0,6160	1,1645
3Y	-0,0750	1	-4	0,1625	0,7570	1,2875
4Y	0,0630	1	-4	0,3120	0,8885	1,4035
5Y	0,2040	1	-4	0,4560	1,0160	1,5060
7Y	0,4810	1	-5	0,7241	1,2460	1,6595
10Y	0,8540	1	-6	1,0645	1,4884	1,8120
15Y	1,2600	1	-6	1,3992	1,6879	1,8980
20Y	1,4480	1	-5	1,5432	1,7510	1,8950
30Y	1,5590	1	-4	1,6159	1,7565	1,8520

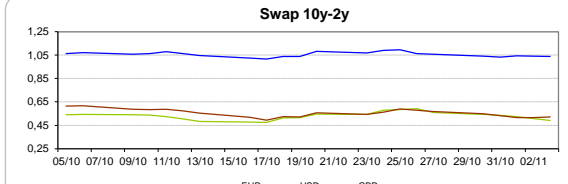
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6480	1	9	1,9905	2,2365	2,4505
2Y	1,8250	1	10	2,0560	2,2800	2,4967
3Y	1,9390	1	10	2,1331	2,3465	2,5105
4Y	2,0180	1	10	2,1670	2,3948	2,5662
5Y	2,0850	1	9	2,2170	2,4150	2,5984
7Y	2,2050	1	8	2,3090	2,4835	2,6210
10Y	2,3410	0	6	2,4150	2,5595	2,6620
15Y	2,4810	0	5	2,5230	2,6250	2,6910
20Y	2,5470	0	5	2,5902	2,6395	2,6860
30Y	2,5770	-1	4	2,5780	2,6260	2,6495

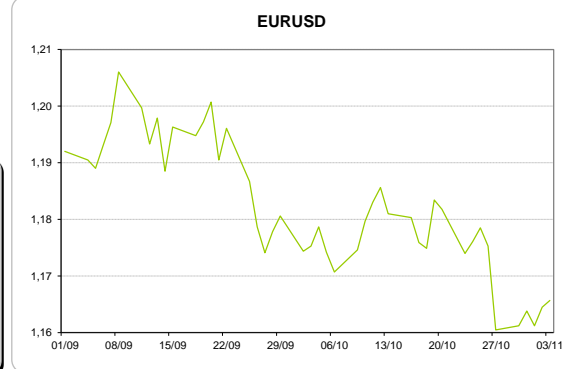
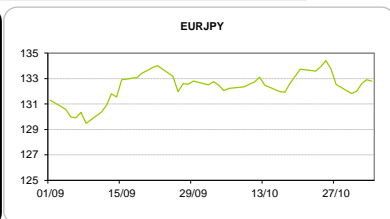
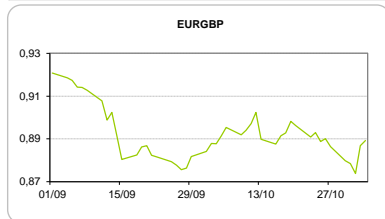


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,19	0,57	5,41	OT 2Y	-0,150	-0,01	-13,20
JETFUEL	584,85	4,97	32,19	OT 5Y	0,733	-0,02	-26,30
DIESEL	548,35	2,97	21,31	OT 10Y	2,068	-0,03	-34,80
COBRE	6.931,00	-1,00	436,00	BUND 10Y	-0,205	-0,44	-10,60
ZINCO	3.291,00	-26,50	51,00	SCHATZ 2Y	-0,126	0,00	-5,00
OURO	1.268,97	-7,10	-2,68	T-NOTE 10Y	3,059	-0,32	1,60
TRIGO	423,25	-2,75	-24,75	T-NOTE 2Y	2,084	1,15	9,60
LICENÇA C02	7,87	0,21	0,87	GILT 10Y	1,311	0,00	-12,30



**CAMBIAL**

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1657	0,10%	-0,82%	1,1721	1,1786	1,1931
EUR/GBP	0,88923	-0,26%	-0,15%	0,8915	0,8939	0,8995
EUR/JPY	132,82	0,06%	-0,04%	132,82	132,82	132,82
EUR/CHF	1,1624	0,23%	-1,63%	1,1612	1,1599	1,1576
EUR/BRL	3,835	-1,03%	-3,72%	3,9012	3,9621	4,1031
EUR/PLN	4,2439	-0,23%	1,70%	4,2652	4,2864	4,3344



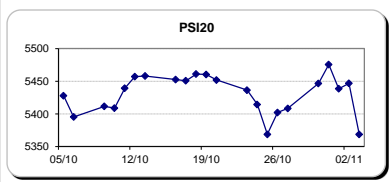
**FIXINGS CONTRA USD e EUR**

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1657	0,8892	132,82	1,1624	9,7940	7,4435	1,4832	1,51841	3,8350	9,4954
USD	0,8613	-	0,7656	114,265	1,0021	8,4354	6,4107	1,2770	1,3086	3,3293	8,1724

**ACCIONISTA**

TITULO	Cotação	1D %	YTD %
ALTRI	5,680	0,58	47,00
BANCO BPI	1,133	-1,99	0,18
BCP	0,2545	-0,43	37,97
CORT. AMORIM	11,785	0,43	38,65
CTT	3,561	-5,84	-44,75
EDP	2,956	-4,58	2,14
EDP R	6,900	-3,62	14,31
GALP	15,900	-1,00	12,05
J MARTINS	16,075	1,42	9,06
MOTA ENGIL	3,473	-0,77	115,71
NOS	5,037	-0,77	-10,66
PHAROL	0,422	-3,87	103,86
NAVIGATOR	4,510	-0,18	42,33
REN	2,692	-1,10	-0,22
SEMAPA	17,150	-1,18	27,99
SONAE CAP.	0,837	-1,18	11,90
SONAE SGPS	0,999	-2,25	14,30

Maiores ganhos/perdas	
Título	Varição %
J MARTINS	1,42
ALTRI	0,58
CORT. AMORI	0,43
SONAE SGPS	-2,25
EDP R	-3,62
PHAROL	-3,87
EDP	-4,58
CTT	-5,84



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.368,64	-1,44%	14,73%	5.495,87	4.356,54
CAC40	5.517,97	0,14%	13,48%	5.536,40	4.344,88
ESTX 50 PR	3.689,96	0,03%	12,14%	3.708,82	2.937,98
XTRA DAX	13.478,86	0,28%	17,40%	13.505,01	10.174,92
S&P 500	2.584,94	0,20%	15,46%	2.588,40	2.083,79
IBEX 35	10.357,80	-0,96%	10,75%	11.184,40	8.512,40
NIKKEI 225	22.539,12	0,53%	17,92%	22.540,25	16.111,81

