

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

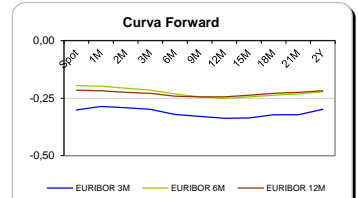
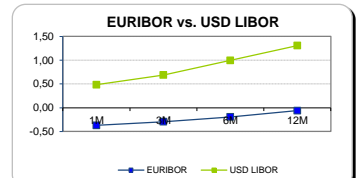
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

### RENTA FIXA

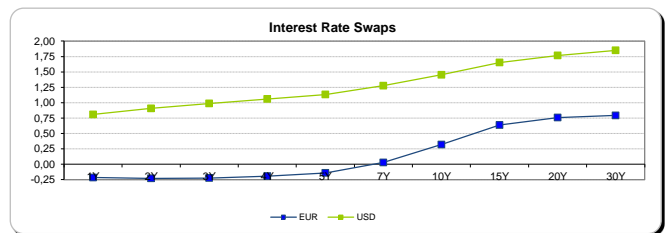
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	-2	1M	0,4833	0	4	0,4954	-0,7966
3M	-0,2950	0	-3	3M	0,6879	1	3	0,5275	-0,7650
6M	-0,1910	0	-3	6M	0,9938	1	5	0,6238	-0,6840
12M	-0,0610	0	-4	12M	1,3083	1	4	0,8356	-0,5580

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2150	4	-5	-0,2471	-0,0937	0,3200
2Y	-0,2290	1	-6	-0,2329	-0,0035	0,4707
3Y	-0,2230	1	-8	-0,1858	0,1140	0,5969
4Y	-0,1930	2	-9	-0,1179	0,2342	0,7110
5Y	-0,1400	2	-11	-0,0282	0,3556	0,8093
7Y	0,0290	2	-13	0,1870	0,5745	0,9521
10Y	0,3200	3	-15	0,4819	0,7858	1,0701
15Y	0,6370	3	-16	0,7435	0,9366	1,1138
20Y	0,7590	3	-17	0,8418	0,9675	1,0741
30Y	0,7920	3	-16	0,8492	0,9258	0,9869

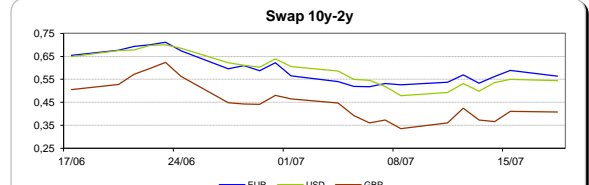
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8080	4	3	0,9880	1,2400	1,5535
2Y	0,9070	5	4	1,0260	1,3110	1,6215
3Y	0,9880	7	4	1,1070	1,3910	1,6350
4Y	1,0610	7	4	1,1745	1,4645	1,7235
5Y	1,1320	7	3	1,2490	1,5265	1,7910
7Y	1,2760	7	1	1,3845	1,6345	1,8455
10Y	1,4530	7	-2	1,5100	1,7545	1,9175
15Y	1,6540	7	-5	1,7180	1,8610	1,9430
20Y	1,7660	6	-6	1,8085	1,9200	1,9595
30Y	1,8510	6	-7	1,8735	1,9090	2,0070

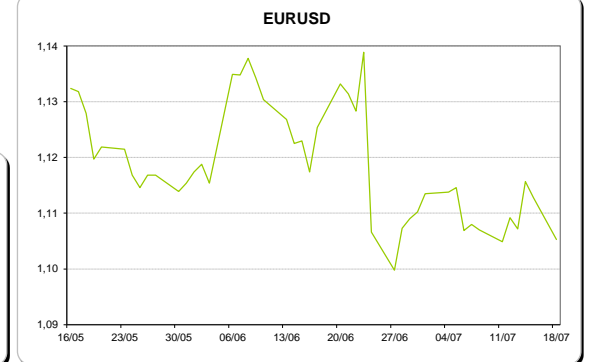
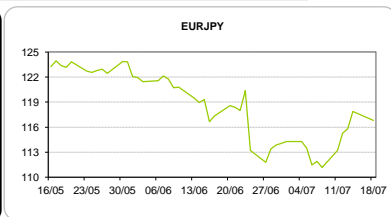
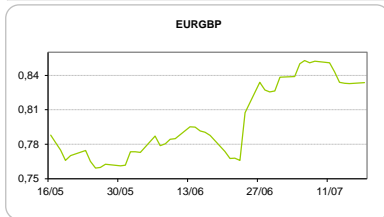


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,82	-0,79	-2,93	OT 2Y	0,704	-0,02	-14,40
JETFUEL	415,75	2,50	-56,00	OT 5Y	1,955	0,01	-29,90
DIESEL	409,75	0,75	-37,00	OT 10Y	3,134	0,00	-28,40
COBRE	4.923,00	-23,00	278,50	BUND 10Y	-0,472	-2,65	-7,10
ZINCO	2.199,50	15,50	168,25	SCHATZ 2Y	-0,025	0,00	-3,90
OURO	1.328,68	-8,82	29,68	T-NOTE 10Y	2,389	-0,75	3,10
TRIGO	425,50	0,75	-69,25	T-NOTE 2Y	1,251	-0,37	4,10
LICENÇA C02	4,85	-0,08	-0,82	GILT 10Y	0,903	-2,17	-28,60



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1053	-0,67%	-2,46%	1,1095	1,1140	1,1231
EUR/GBP	0,83372	-0,12%	-7,19%	0,8360	0,8381	0,8421
EUR/JPY	116,82	0,69%	1,50%	116,82	116,82	116,82
EUR/CHF	1,0874	-0,17%	0,07%	1,0859	1,0844	1,0814
EUR/BRL	3,6037	0,39%	6,55%	3,7206	3,8348	4,0355
EUR/PLN	4,3767	1,25%	0,28%	4,4029	4,4252	4,4646



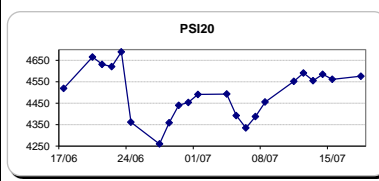
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1053	0,8337	116,82	1,0874	9,4727	7,4389	1,4383	1,4588	3,6037	9,3585
USD	0,9038	-	0,7532	105,87	0,9842	8,5615	6,7228	1,3004	1,3191	3,2640	8,4690

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,241	1,44	-32,05
BANCO BPI	1,112	-1,24	1,92
BCP	0,019	-0,52	-60,72
MONTEPIO	0,504	0,80	-23,05
CORT. AMORIM	7,160	-0,28	20,38
CTT	7,264	0,40	-17,96
EDP	2,958	1,23	-10,93
EDP R	6,973	0,30	-3,82
GALP	12,590	-0,67	17,44
J MARTINS	14,050	0,57	17,13
MOTA ENGIL	1,721	2,26	-10,60
NOS	5,593	1,05	-22,81
PHAROL	0,172	-2,82	-20,40
NAVIGATOR	2,660	1,53	-23,80
REN	2,615	0,54	-6,00
SEMAPA	10,355	1,17	-18,43
SONAE CAP.	0,541	1,77	6,08
SONAE SGPS	0,630	-2,02	-39,89

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	2,26
NAVIGATOR	1,53
ALTRI	1,44
EDP	1,23
SEMAPA	1,17
BCP	-0,52
GALP	-0,67
BANCO BPI	-1,24
SONAE SGPS	-2,02
PHAROL	-2,82



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.575,89	0,31%	-13,88%	5.929,72	4.175,28
CAC40	4.357,74	-0,34%	-6,02%	5.217,80	3.892,46
ESTX 50 PR	2.949,17	-0,32%	-9,74%	3.714,26	2.672,73
XTRA DAX	10.063,13	-0,04%	-6,33%	11.802,37	8.699,29
S&P 500	2.165,74	0,18%	5,96%	2.169,05	1.810,10
IBEX 35	8.524,40	-0,08%	-10,69%	11.612,60	7.579,80
NIKKEI 225	16.497,85	0,68%	-13,32%	20.946,93	14.864,01

