

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

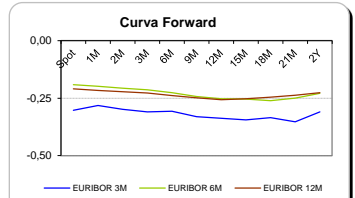
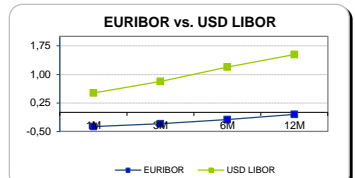
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

### RENTA FIXA

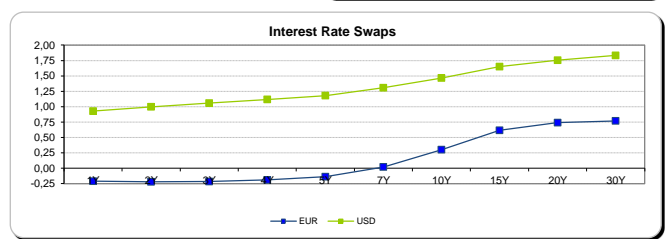
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,5132	0	4	0,2853	-0,8030
3M	-0,2970	0	0	3M	0,8160	1	15	0,3863	-0,7416
6M	-0,1880	0	0	6M	1,1962	1	26	0,5059	-0,6588
12M	-0,0480	0	1	12M	1,5225	1	27	0,7198	-0,5000

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2100	0	2	-0,2573	-0,1547	0,2317
2Y	-0,2200	0	2	-0,2414	-0,0671	0,3587
3Y	-0,2160	0	3	-0,2102	0,0323	0,4746
4Y	-0,1900	-1	3	-0,1533	0,1456	0,5838
5Y	-0,1380	-1	3	-0,0762	0,2569	0,6671
7Y	0,0220	-1	3	0,1151	0,4595	0,8154
10Y	0,3020	-1	2	0,3855	0,6650	0,9355
15Y	0,6170	-1	2	0,6391	0,8138	0,9804
20Y	0,7420	-1	2	0,7328	0,8461	0,9466
30Y	0,7700	-1	3	0,7394	0,8082	0,8661

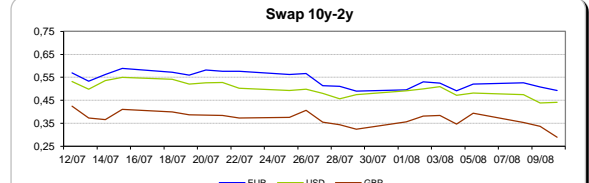
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9280	2	20	1,0249	1,2195	1,4990
2Y	0,9990	1	20	1,0753	1,2825	1,5540
3Y	1,0580	2	21	1,1150	1,3535	1,6025
4Y	1,1180	1	21	1,1720	1,4170	1,6440
5Y	1,1810	1	22	1,2360	1,4720	1,7127
7Y	1,3070	1	21	1,3530	1,5670	1,7560
10Y	1,4660	1	19	1,4970	1,6760	1,8210
15Y	1,6500	0	16	1,6490	1,7840	1,8835
20Y	1,7550	0	15	1,7310	1,8260	1,8965
30Y	1,8320	0	14	1,8070	1,8435	1,9050

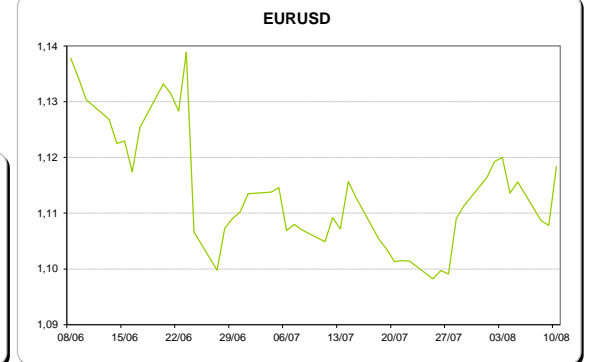
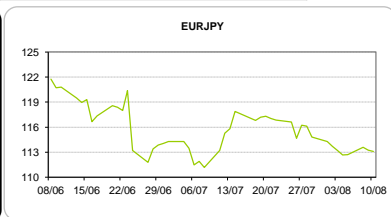
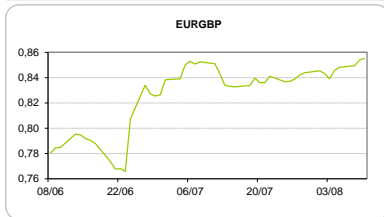


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,18	-0,80	-3,20	OT 2Y	0,386	-0,01	-31,80
JETFUEL	397,50	1,00	-18,75	OT 5Y	1,579	-0,04	-30,70
DIESEL	397,75	1,00	-23,25	OT 10Y	2,748	-0,05	-36,40
COBRE	4.776,50	-31,00	68,50	BUND 10Y	-0,576	-3,19	-2,20
ZINCO	2.270,25	-4,75	130,25	SCHATZ 2Y	-0,021	-1,38	4,50
OURO	1.346,75	6,02	-19,63	T-NOTE 10Y	2,323	-2,83	4,90
TRIGO	423,75	6,75	-11,25	T-NOTE 2Y	1,210	-2,25	3,40
LICENÇA C02	4,79	-0,09	0,24	GILT 10Y	0,622	-3,61	-22,50



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1184	0,96%	1,22%	1,1229	1,1277	1,1376
EUR/GBP	0,85541	-0,17%	-0,52%	0,8572	0,8590	0,8626
EUR/JPY	113,09	0,16%	0,12%	113,09	113,09	113,09
EUR/CHF	1,0904	0,04%	-0,33%	1,0890	1,0877	1,0851
EUR/BRL	3,4956	0,07%	4,67%	3,6104	3,7233	3,9264
EUR/PLN	4,2682	-0,17%	3,72%	4,2933	4,3164	4,3604



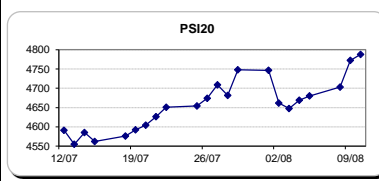
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1184	0,8554	113,09	1,0904	9,4664	7,4384	1,4581	1,44784	3,4956	9,2433
USD	0,8959	-	0,7686	101,26	0,9770	8,4640	6,6639	1,3054	1,2952	3,1370	8,2628

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,524	-0,31	-26,12
BANCO BPI	1,120	-0,18	2,66
BCP	0,019	0,00	-61,13
MONTEPIO	0,474	-0,21	-27,63
CORT. AMORIM	8,240	1,88	38,53
CTT	7,060	1,09	-20,26
EDP	3,105	-0,10	-6,50
EDP R	7,100	-0,67	-2,07
GALP	13,020	0,23	21,46
J MARTINS	15,200	1,30	26,72
MOTA ENGIL	1,800	-0,50	-6,49
NOS	5,999	0,81	-17,21
PHAROL	0,172	-3,91	-20,40
NAVIGATOR	2,962	0,47	-15,15
REN	2,694	-0,22	-3,16
SEMAPA	11,760	1,51	-7,37
SONAE CAP.	0,630	0,32	23,53
SONAE SGPS	0,695	0,29	-33,68

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	1,88
SEMAPA	1,51
J MARTINS	1,30
CTT	1,09
NOS	0,81
REN	-0,22
ALTRI	-0,31
MOTA ENGIL	-0,50
EDP R	-0,67
PHAROL	-3,91



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.787,45	0,32%	-9,89%	5.640,63	4.175,28
CAC40	4.452,01	-0,36%	-3,99%	5.197,65	3.892,46
ESTX 50 PR	3.018,46	-0,35%	-7,62%	3.678,20	2.672,73
XTRA DAX	10.650,89	-0,39%	-0,86%	11.618,30	8.699,29
S&P 500	2.174,62	-0,33%	6,39%	2.187,66	1.810,10
IBEX 35	8.658,90	-0,08%	-9,28%	11.330,00	7.579,80
NIKKEI 225	16.735,12	-0,18%	-12,08%	20.946,93	14.864,01

