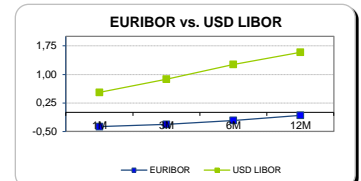


## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

Sónia Oliveira - [sonia.oliveira@caixabi.pt](mailto:sonia.oliveira@caixabi.pt) - 21 313 73 26

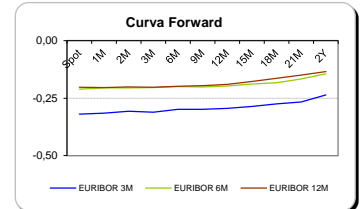
## RENTA FIXA

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	0	1M	0,5279	-1	0	0,2651	-0,7904
3M	-0,3120	0	-1	3M	0,8776	0	2	0,4010	-0,7282
6M	-0,2090	-1	-1	6M	1,2643	0	2	0,5664	-0,6470
12M	-0,0730	0	-2	12M	1,5807	-1	4	0,8121	-0,4828

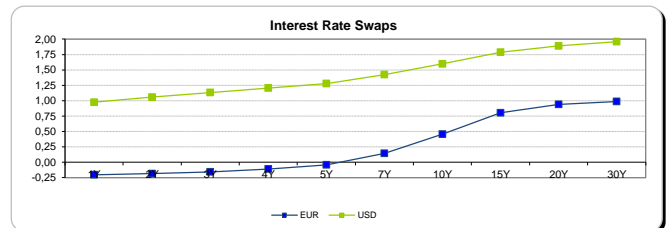


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2029	0	1	-0,1931	-0,0051	0,4177
2Y	-0,1850	1	4	-0,1643	0,0882	0,5522
3Y	-0,1560	1	6	-0,1102	0,1979	0,6784
4Y	-0,1100	1	7	-0,0374	0,3203	0,7933
5Y	-0,0410	1	8	0,0532	0,4407	0,8828
7Y	0,1470	2	9	0,2673	0,6589	1,0402
10Y	0,4580	3	11	0,5617	0,8761	1,1671
15Y	0,8030	3	12	0,8351	1,0342	1,2150
20Y	0,9420	4	11	0,9376	1,0699	1,1814
30Y	0,9880	4	12	0,9545	1,0343	1,0969

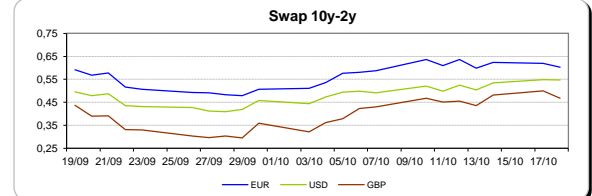
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0.9750	-1	3	1,1087	1,3860	1,7229
2Y	1,0590	-2	4	1,1801	1,4868	1,7896
3Y	1,1320	-1	5	1,2549	1,5658	1,8235
4Y	1,2050	-1	6	1,3310	1,6362	1,8924
5Y	1,2780	0	6	1,4079	1,6983	1,9315
7Y	1,4240	1	6	1,5445	1,8005	2,0049
10Y	1,5980	2	6	1,7020	1,9100	2,0691
15Y	1,7880	3	7	1,8594	1,9920	2,0930
20Y	1,8880	4	7	1,9408	2,0527	2,1335
30Y	1,9590	4	7	1,9919	2,0400	2,1163

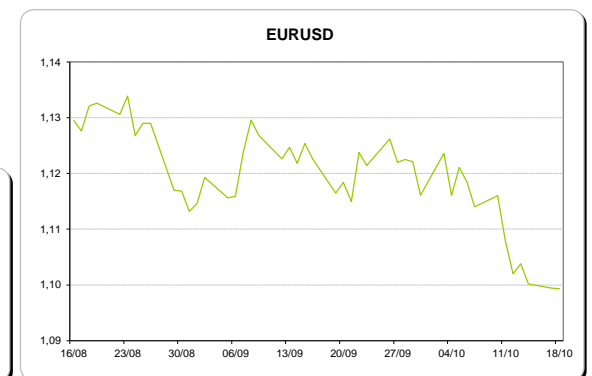
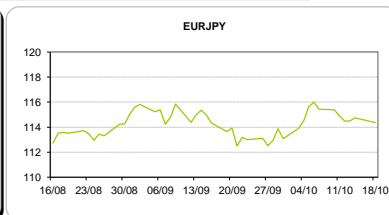
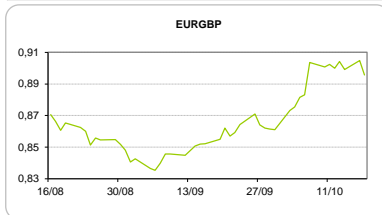


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,51	-0,01	5,27	OT 2Y	0,267	-0,03	-29,40
JETFUEL	466,50	-2,25	55,25	OT 5Y	1,813	0,02	-33,20
DIESEL	462,50	-6,75	44,96	OT 10Y	3,245	-0,01	-17,10
COBRE	4.674,00	0,00	-113,00	BUND 10Y	-0,281	-2,34	1,20
ZINCO	2.264,75	15,25	53,25	SCHATZ 2Y	-0,046	-0,92	-1,60
OURO	1.263,48	7,67	-46,77	T-NOTE 10Y	2,843	-1,88	0,90
TRIGO	423,00	-0,75	19,75	T-NOTE 2Y	2,840	-1,56	2,30
LICENCA C02	5,95	0,08	1,59	GILT 10Y	1,147	-4,73	20,30



## CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0993	-0,01%	-1,54%	1,1038	1,1082	1,1176
EUR/GBP	0,89565	1,03%	-4,54%	0,8977	0,8997	0,9041
EUR/JPY	114,37	0,08%	-0,63%	114,37	114,37	114,37
EUR/CHF	1,0873	0,05%	0,73%	1,0860	1,0846	1,0818
EUR/BRL	3,4936	0,93%	4,69%	3,6043	3,7082	3,9024
EUR/PLN	4,3163	0,11%	-0,36%	4,3415	4,3654	4,4121

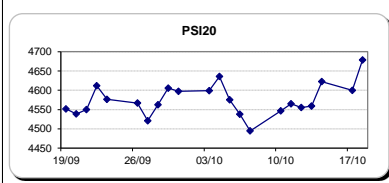


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0993	0,8957	114,37	1,0873	9,6890	7,4410	1,4405	1,43226	3,4936	8,9650
USD	0,9112	-	0,8129	103,94	0,9911	8,8324	6,7803	1,3134	1,3051	3,1834	8,1691

## ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,173	1,80	-33,48
BANCO BPI	1,128	-0,09	3,39
BCP	0,017	9,62	-65,01
MONTEPIO	0,447	0,45	-31,76
CORT. AMORIM	9,660	1,68	62,41
CTT	6,028	2,17	-31,92
EDP	2,990	1,53	-9,97
EDP R	7,083	1,64	-2,30
GALP	12,510	1,83	16,70
J MARTINS	16,260	1,88	35,56
MOTA ENGIL	1,823	-1,73	-5,30
NOS	5,794	0,05	-20,04
PHAROL	0,251	0,40	16,17
NAVIGATOR	2,610	1,40	-25,23
REN	2,644	1,73	-4,96
SEMAPA	11,720	0,17	-7,68
SONAE CAP.	0,680	-0,15	33,33
SONAE SGPS	0,692	0,44	-33,97
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
BCP	9,62
CTT	2,17
J MARTINS	1,88
GALP	1,83
ALTRI	1,80
BANCO BPI	-0,09
SONAE CAP.	-0,15
MOTA ENGI	-1,73



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.678,43	1,71%	-11,95%	5.625,06	4.175,28
CAC40	4.508,91	1,32%	-2,76%	5.011,65	3.892,46
ESTX 50 PR	3.046,99	1,27%	-6,75%	3.524,04	2.672,73
XTRA DAX	10.631,55	1,22%	-1,04%	11.430,87	8.699,29
S&P 500	2.143,74	0,81%	4,88%	2.193,81	1.810,10
IBEX 35	8.865,30	1,43%	-7,11%	10.631,60	7.579,80
NIKKFI 225	16.983,61	0,38%	-10,88%	20.012,40	14.864,01

