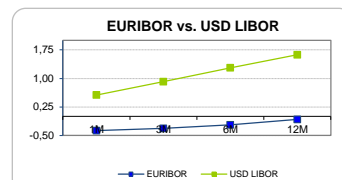


## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

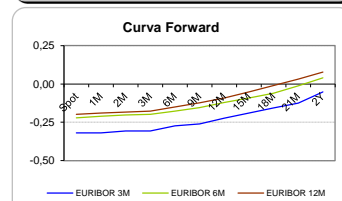
## RENTA FIXA

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	0,5660	0	4	0,2630	-0,7874
3M	-0,3120	0	0	3M	0,9162	1	4	0,3984	-0,7392
6M	-0,2190	0	-1	6M	1,2793	0	2	0,5666	-0,6630
12M	-0,0780	0	0	12M	1,6207	2	5	0,4922	-0,4922

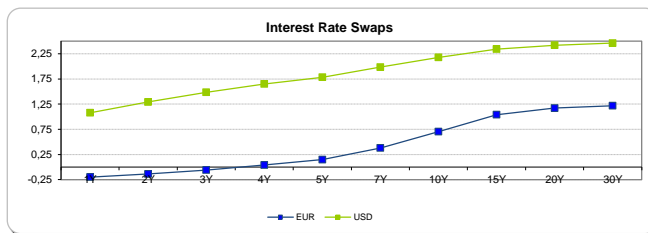


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1987	0	1	-0,0914	0,2933	0,7969
2Y	-0,1370	0	5	-0,0067	0,4095	0,9255
3Y	-0,0570	1	11	0,0923	0,5382	1,0455
4Y	0,0390	1	16	0,1998	0,6668	1,1503
5Y	0,1480	2	20	0,3179	0,7882	1,2338
7Y	0,3800	3	26	0,5575	0,9979	1,3689
10Y	0,7030	4	27	0,8543	1,1960	1,4802
15Y	1,0390	4	27	1,1189	1,3390	1,5161
20Y	1,1700	4	27	1,2180	1,3695	1,4813
30Y	1,2180	4	27	1,2391	1,3367	1,4039

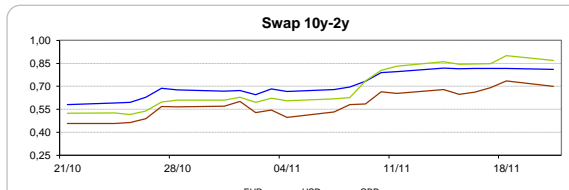
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0800	2	12	1,4946	2,1195	2,4355
2Y	1,2910	4	25	1,6625	2,2050	2,4790
3Y	1,4860	5	38	1,8210	2,2805	2,5250
4Y	1,6490	6	46	1,9355	2,3400	2,5340
5Y	1,7820	8	52	2,0315	2,3845	2,5780
7Y	1,9850	8	57	2,1720	2,4500	2,5870
10Y	2,1770	8	59	2,3015	2,5115	2,6100
15Y	2,3420	8	56	2,4130	2,5590	2,6190
20Y	2,4180	7	54	2,4560	2,5625	2,6045
30Y	2,4590	6	51	2,4665	2,5370	2,5645

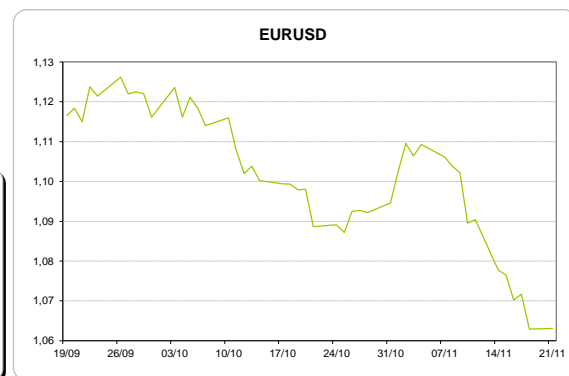
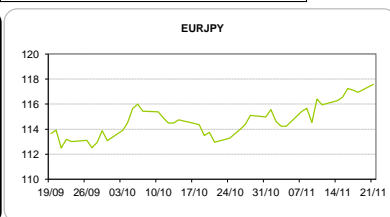
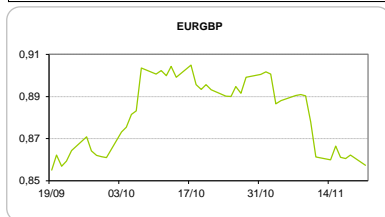


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,60	1,74	-4,09	OT 2Y	0,485	-0,03	18,40
JETFUEL	424,75	-1,25	-43,00	OT 5Y	2,223	-0,01	37,40
DIESEL	431,75	1,25	-34,00	OT 10Y	3,710	-0,14	49,90
COBRE	5.435,00	-72,50	742,00	BUND 10Y	-0,061	-0,67	25,60
ZINCO	2.531,50	6,50	250,50	SCHATZ 2Y	-0,057	-1,37	-1,30
OURO	1.211,97	4,05	-54,31	T-NOTE 10Y	3,010	-0,95	46,00
TRIGO	423,75	-1,50	-11,25	T-NOTE 2Y	1,563	0,00	18,80
LICENCA C02	5.49	-0,09	-0,40	GILT 10Y	1,449	-3,73	29,80



## CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0631	0,02%	-2,34%	1,0679	1,0725	1,0829
EUR/GBP	0,85725	0,58%	4,19%	0,8591	0,8611	0,8657
EUR/JPY	117,59	-0,54%	-3,94%	117,59	117,59	117,59
EUR/CHF	1,0719	-0,14%	0,92%	1,0706	1,0691	1,0662
EUR/BRL	3,5628	0,68%	-3,54%	3,6793	3,7748	3,9682
EUR/PLN	4,4321	0,26%	-2,48%	4,4584	4,4825	4,5295

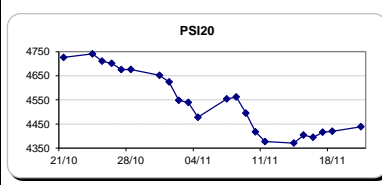


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0631	0,8573	117,59	1,0719	9,7949	7,4400	1,4246	1,44139	3,5628	9,0752
USD	0,9414	-	0,8017	110,89	1,0091	9,2282	7,0041	1,3400	1,3572	3,3486	8,5447

## ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,350	1,36	-29,77
BANCO BPI	1,128	0,00	3,39
BCP	1,2400	-0,72	-66,19
MONTEPIO	0,432	-0,46	-34,05
CORT. AMORIM	8,187	-0,15	37,64
CTT	5,750	-0,14	-35,06
EDP	2,735	1,67	-17,65
EDP R	6,003	-0,58	-17,20
GALP	12,665	2,72	18,14
J MARTINS	14,830	-0,37	23,63
MOTA ENGIL	1,666	-0,89	-13,45
NOS	5,522	-0,70	-23,79
PHAROL	0,195	2,09	-9,75
NAVIGATOR	2,697	0,45	-22,74
REN	2,533	0,20	-8,95
SEMAPA	11,855	-0,38	-6,62
SONAE CAP.	0,691	-0,14	35,49
SONAE SGPS	0,757	-0,53	-27,77
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
GALP	2,72
PHAROL	2,09
EDP	1,67
ALTRI	1,36
NAVIGATOR	0,45
SONAE SGPS	-0,53
EDP R	-0,58
NOS	-0,70
BCP	-0,72
MOTA ENGIL	-0,89



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.438,52	0,41%	-16,46%	5.434,99	4.175,28
CAC40	4.529,58	0,56%	-2,32%	4.975,71	3.892,46
ESTX 50 PR	3.032,97	0,40%	-7,18%	3.524,04	2.672,73
XTRA DAX	10.685,13	0,19%	-0,54%	11.430,87	8.699,29
S&P 500	2.193,63	0,54%	7,32%	2.193,89	1.810,10
IBEX 35	8.614,60	-0,10%	-9,47%	10.476,60	7.579,80
NIKKEI 225	18.106,02	0,77%	-4,87%	20.012,40	14.864,01

