

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

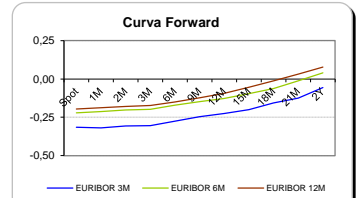
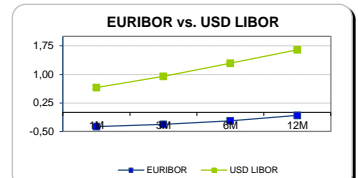
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

### RENTA FIXA

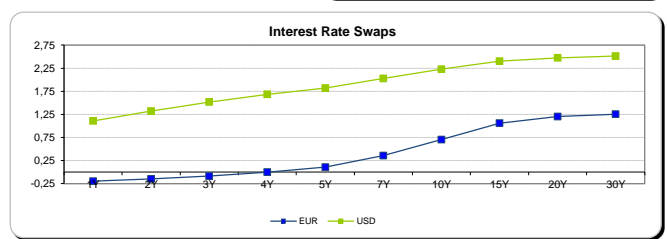
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,3720	0	0	1M	0,6519	1	12	0,2613
3M	-0,3150	0	0	3M	0,9481	0	7	0,3836
6M	-0,2190	0	-1	6M	1,2910	0	5	0,5488
12M	-0,0790	0	-1	12M	1,6440	0	9	0,7929
								-0,8298
								-0,7464
								-0,6748
								-0,5058

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1960	0	-1	-0,0942	0,3288	0,9260
2Y	-0,1500	0	0	-0,0092	0,4754	1,0666
3Y	-0,0850	0	3	0,1027	0,6261	1,1957
4Y	0,0010	-1	6	0,2317	0,7694	1,3101
5Y	0,1080	-1	9	0,3697	0,9035	1,3968
7Y	0,3570	-2	14	0,6384	1,1298	1,5378
10Y	0,7050	-2	19	0,9633	1,3414	1,6493
15Y	1,0600	-2	21	1,2454	1,4894	1,6823
20Y	1,2020	-2	23	1,3497	1,5181	1,6400
30Y	1,2540	-3	24	1,3714	1,4823	1,5576

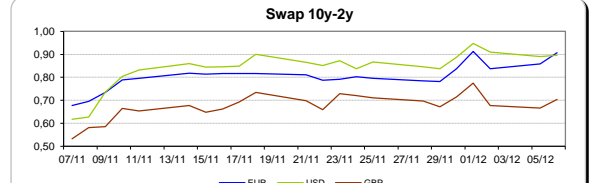
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1080	-1	14	1,5676	2,2210	2,5320
2Y	1,3210	-2	27	1,7245	2,3056	2,5780
3Y	1,5180	-3	39	1,8945	2,3881	2,5870
4Y	1,6840	-4	47	2,0279	2,4250	2,6420
5Y	1,8180	-4	52	2,1080	2,4750	2,6895
7Y	2,0280	-4	56	2,2786	2,5480	2,7050
10Y	2,2280	-4	57	2,3960	2,6210	2,7644
15Y	2,4000	-3	54	2,5200	2,6615	2,7105
20Y	2,4750	-3	52	2,5640	2,7062	2,6940
30Y	2,5140	-3	49	2,5790	2,6426	2,7172

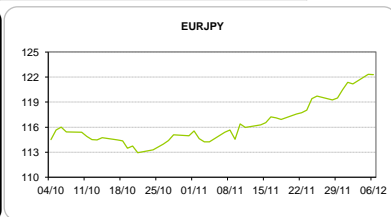
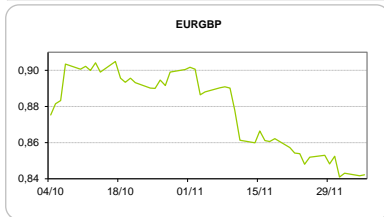


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	53,81	-1,13	7,26	OT 2Y	0,193	-0,13	-15,30
JETFUEL	492,75	6,25	71,25	OT 5Y	2,079	-0,14	19,00
DIESEL	488,50	4,75	63,25	OT 10Y	3,636	-0,07	34,50
COBRE	5.927,50	190,00	959,00	BUND 10Y	-0,004	3,00	18,20
ZINCO	2.751,25	97,25	308,25	SCHATZ 2Y	-0,041	1,60	-5,00
OURO	1.169,92	-0,45	-134,68	T-NOTE 10Y	3,133	0,16	52,50
TRIGO	411,25	3,00	-20,75	T-NOTE 2Y	1,711	0,00	32,50
LICENÇA C02	4,50	0,13	-1,91	GILT 10Y	1,474	1,53	30,10



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0734	0,30%	-2,97%	1,0783	1,0832	1,0938
EUR/GBP	0,8421	-0,05%	5,74%	0,8441	0,8461	0,8504
EUR/JPY	122,28	0,03%	-5,63%	122,28	122,28	122,28
EUR/CHF	1,0817	0,14%	-0,55%	1,0803	1,0789	1,0759
EUR/BRL	3,6747	0,27%	-3,70%	3,7877	3,8939	4,0948
EUR/PLN	4,4598	0,87%	-2,93%	4,4863	4,5111	4,5574

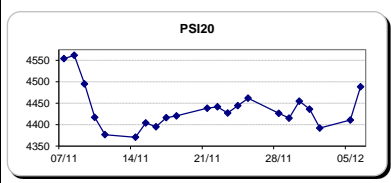


FIXINGS CONTRA USD e EUR									
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD
EUR	-	1,0734	0,8421	122,28	1,0817	9,7789	7,4384	1,4234	1,43781
USD	0,9317	-	0,7866	113,96	1,0094	9,1310	6,9308	1,3294	1,3414

### ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,690	1,51	-22,64
BANCO BPI	1,128	0,18	3,39
BCP	1,1900	5,77	-67,55
MONTEPIO	0,430	0,00	-34,35
CORT. AMORIM	7,757	0,48	30,41
CTT	5,835	3,02	-34,10
EDP	2,792	3,60	-15,93
EDP R	5,974	2,05	-17,60
GALP	13,475	2,08	25,70
J MARTINS	14,565	-0,72	21,43
MOTA ENGIL	1,567	2,08	-18,60
NOS	5,247	0,73	-27,59
PHAROL	0,174	-0,57	-19,47
NAVIGATOR	2,998	1,94	-14,12
REN	2,569	2,15	-7,66
SEMAPA	12,295	0,53	-3,15
SONAE CAP.	0,728	0,55	42,75
SONAE SGPS	0,797	1,92	-23,95
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
BCP	5,77
EDP	3,60
CTT	3,02
REN	2,15
MOTA ENGIL	2,08
PHAROL	-0,57
J MARTINS	-0,72



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.488,53	1,76%	-15,52%	5.349,85	4.175,28
CAC40	4.631,94	1,26%	-0,11%	4.803,48	3.892,46
ESTX 50 PR	3.100,76	1,57%	-5,10%	3.394,93	2.672,73
XTRA DAX	10.775,32	0,85%	0,30%	10.992,55	8.699,29
S&P 500	2.205,03	0,02%	7,88%	2.214,10	1.810,10
IBEX 35	8.893,30	2,64%	-6,82%	10.158,20	7.579,80
NIKKEI 225	18.360,54	0,47%	-3,54%	19.869,08	14.864,01

