

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

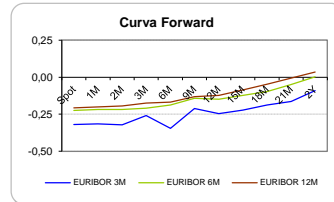
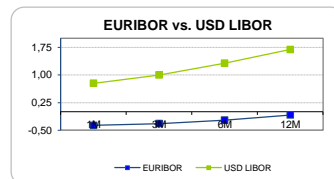
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

### RENTA FIXA

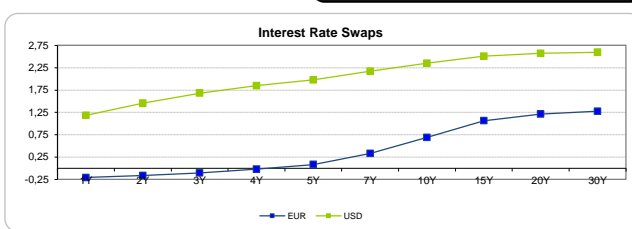
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,7733	0	13	0,2581	-0,7850
3M	-0,3200	0	-1	3M	0,9987	0	5	0,3703	-0,7272
6M	-0,2240	0	-1	6M	1,3177	0	3	0,5361	-0,6592
12M	-0,0850	0	-1	12M	1,6890	0	4	0,7798	-0,4982

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2070	0	-1	-0,1229	0,2559	0,8249
2Y	-0,1630	1	-1	-0,0430	0,3936	0,9729
3Y	-0,1020	1	-2	0,0570	0,5363	1,1117
4Y	-0,0190	2	-3	0,1762	0,6813	1,2348
5Y	0,0850	3	-3	0,3046	0,8205	1,3310
7Y	0,3310	4	-4	0,5715	1,0603	1,4887
10Y	0,6890	5	-4	0,9087	1,2901	1,6154
15Y	1,0640	5	-2	1,2091	1,4564	1,6624
20Y	1,2130	5	-1	1,3240	1,4951	1,6267
30Y	1,2760	5	0	1,3575	1,4714	1,5547

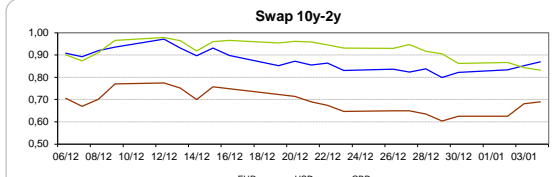
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1860	-1	8	1,7504	2,3358	2,5595
2Y	1,4600	-2	14	1,9120	2,4008	2,5940
3Y	1,6820	-2	17	2,0685	2,4355	2,6180
4Y	1,8480	-3	17	2,1654	2,4825	2,6400
5Y	1,9770	-3	17	2,2459	2,5185	2,6865
7Y	2,1690	-3	16	2,3640	2,5750	2,6980
10Y	2,3480	-3	14	2,4515	2,6345	2,7175
15Y	2,5090	-3	14	2,5697	2,6470	2,6910
20Y	2,5720	-3	13	2,6000	2,6585	2,6650
30Y	2,5970	-3	11	2,5940	2,6115	2,6220

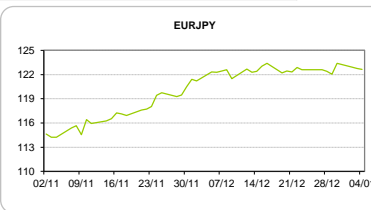


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,28	0,81	1,14	OT 2Y	0,043	-0,05	-27,60
JETFUEL	498,50	-3,75	12,00	OT 5Y	1,886	-0,06	-32,80
DIESEL	504,25	-7,25	20,50	OT 10Y	3,895	-0,01	19,20
COBRE	5.481,50	-35,50	-260,00	BUND 10Y	-0,241	-0,22	-10,40
ZINCO	2.508,25	-55,25	-152,00	SCHATZ 2Y	-0,153	-1,60	-9,60
OURO	1.165,12	6,33	-12,13	T-NOTE 10Y	3,171	0,32	4,00
TRIGO	411,75	5,25	7,50	T-NOTE 2Y	1,779	0,38	6,80
LICENÇA C02	5,74	0,30	1,41	GILT 10Y	1,347	-0,28	-11,10



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0437	0,50%	-2,48%	1,0484	1,0534	1,0649
EUR/GBP	0,84945	-0,45%	-0,91%	0,8514	0,8534	0,8580
EUR/JPY	122,64	0,09%	-0,26%	122,64	122,64	122,64
EUR/CHF	1,0710	-0,17%	1,15%	1,0699	1,0687	1,0660
EUR/BRL	3,3719	0,80%	9,28%	3,4727	3,5672	3,7447
EUR/PLN	4,3693	0,44%	2,94%	4,3956	4,4214	4,4705



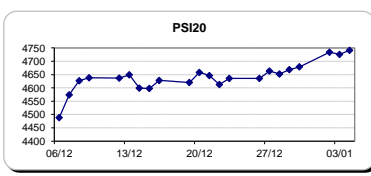
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0437	0,8495	122,64	1,0710	9,5426	7,4341	1,3923	1,44038	3,3719	9,0072
USD	0,9548	-	0,8135	117,265	1,0241	9,1081	7,0982	1,3300	1,3742	3,2237	8,6076

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,990	0,58	3,26
BANCO BPI	1,130	0,00	-0,09
BCP	1,0624	-0,99	-0,80
MONTEPIO	0,420	0,24	-0,24
CORT. AMORIM	8,783	1,54	3,33
CTT	6,560	-0,24	1,78
EDP	2,891	-0,45	-0,10
EDP R	6,049	0,43	0,22
GALP	14,205	-0,49	0,11
J MARTINS	15,645	5,18	6,14
MOTA ENGIL	1,678	1,39	4,22
NOS	5,638	-2,02	0,00
PHAROL	0,218	1,40	5,31
NAVIGATOR	3,345	0,33	2,45
REN	2,681	-0,85	-0,63
SEMAPA	13,500	-0,74	0,75
SONAE CAP.	0,763	0,00	2,01
SONAE SGPS	0,882	-0,79	0,92

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	5,18
CORT. AMORIM	1,54
PHAROL	1,40
MOTA ENGIL	1,39
ALTRI	0,58
SEMAPA	-0,74
SONAE SGPS	-0,79
REN	-0,85
BCP	-0,99
NOS	-2,02



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.741,15	0,33%	1,32%	5.278,53	4.175,28
CAC40	4.899,40	0,00%	0,76%	4.929,60	3.892,46
ESTX 50 PR	3.317,52	0,08%	0,82%	3.334,44	2.672,73
XTRA DAX	11.584,31	0,00%	0,90%	11.637,37	8.699,29
S&P 500	2.269,02	0,48%	1,34%	2.277,53	1.810,10
IBEX 35	9.462,90	-0,33%	1,18%	9.552,10	7.579,80
NIKKEI 225	19.594,16	2,51%	2,51%	19.594,16	14.864,01

