

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

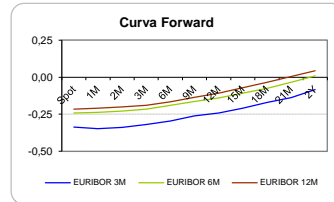
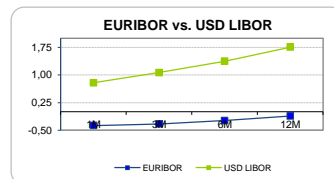
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

### RENTA FIXA

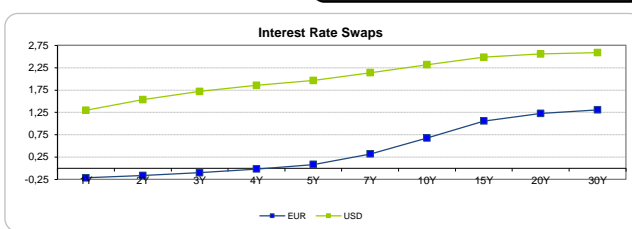
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7889	0	1	0,2604	-0,8008
3M	-0,3290	0	0	3M	1,0640	1	3	0,3565	-0,7262
6M	-0,2370	0	1	6M	1,3749	1	2	0,5138	-0,6764
12M	-0,1140	0	-1	12M	1,7562	2	3	0,7351	-0,5228

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2150	0	0	-0,1074	0,2414	0,8033
2Y	-0,1640	-1	-2	-0,0319	0,3880	0,9490
3Y	-0,0990	-1	-6	0,0605	0,5378	1,0900
4Y	-0,0160	-1	-9	0,1820	0,6670	1,2170
5Y	0,0850	-1	-12	0,3055	0,8060	1,3230
7Y	0,3210	-1	-14	0,5675	1,0515	1,4930
10Y	0,6750	-1	-16	0,9105	1,2999	1,6250
15Y	1,0590	0	-16	1,2286	1,4858	1,6950
20Y	1,2260	0	-16	1,3608	1,5424	1,6810
30Y	1,3070	0	-16	1,4085	1,5232	1,6088

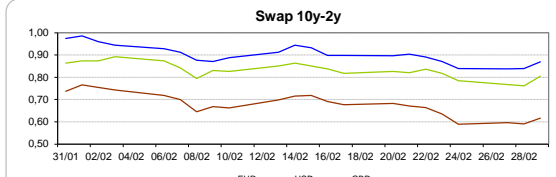
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2980	1	4	1,8854	2,4210	2,6550
2Y	1,5360	2	2	2,0400	2,4800	2,6950
3Y	1,7190	3	-1	2,1848	2,5370	2,7255
4Y	1,8550	2	-3	2,2560	2,5860	2,7555
5Y	1,9630	2	-6	2,3320	2,6250	2,8100
7Y	2,1380	2	-8	2,4490	2,6930	2,8305
10Y	2,3170	1	-8	2,5740	2,7640	2,8595
15Y	2,4840	1	-8	2,6825	2,8060	2,8605
20Y	2,5570	0	-8	2,7210	2,8130	2,8380
30Y	2,5880	0	-8	2,7200	2,7785	2,8015

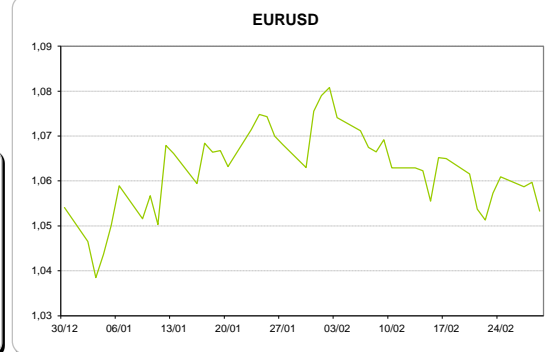
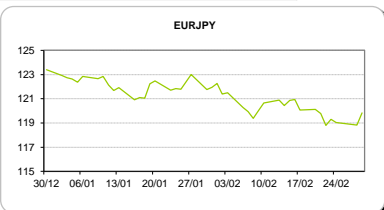
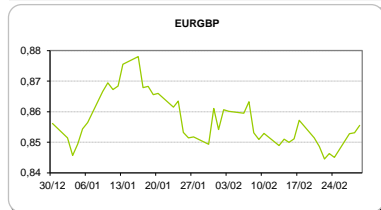


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,47	-0,04	-0,65	OT 2Y	0,049	0,03	4,90
JETFUEL	500,00	9,75	1,25	OT 5Y	1,852	0,04	185,20
DIESEL	505,00	7,00	0,50	OT 10Y	3,936	0,06	393,60
COBRE	5.979,50	39,00	-18,00	BUND 10Y	-0,371	7,35	-37,10
ZINCO	2.823,00	19,25	-33,00	SCHATZ 2Y	-0,233	5,92	-23,30
OURO	1.246,37	-1,96	36,59	T-NOTE 10Y	3,200	8,05	320,00
TRIGO	452,25	8,50	6,25	T-NOTE 2Y	1,874	6,84	187,40
LICENÇA C02	5,94	0,70	0,66	GILT 10Y	1,166	5,09	116,50



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0533	-0,60%	-2,38%	1,0580	1,0632	1,0753
EUR/GBP	0,8555	-0,29%	-0,15%	0,8573	0,8592	0,8634
EUR/JPY	119,84	-0,84%	2,01%	119,84	119,84	119,84
EUR/CHF	1,0641	-0,02%	0,51%	1,0628	1,0614	1,0585
EUR/BRL	3,2765	0,28%	2,92%	3,3657	3,4503	3,6018
EUR/PLN	4,2878	0,43%	0,39%	4,3120	4,3351	4,3840



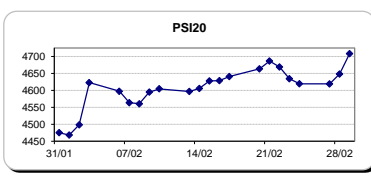
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0533	0,8555	119,84	1,0641	9,5414	7,4334	1,4097	1,37664	3,2765	8,8758
USD	0,9472	-	0,812	113,81	1,0089	9,0393	7,0412	1,3352	1,3068	3,1109	8,4016

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,446	3,30	15,06
BANCO BPI	1,040	1,86	-8,05
BCP	0,1567	3,98	-15,05
MONTEPIO	0,425	-9,38	0,95
CORT. AMORIM	9,722	0,48	14,38
CTT	5,056	-0,24	-21,55
EDP	2,908	-0,38	0,48
EDP R	6,336	1,96	4,97
GALP	14,005	0,83	-1,30
J MARTINS	15,475	1,94	4,99
MOTA ENGIL	1,664	1,22	3,35
NOS	5,624	0,61	-0,25
PHAROL	0,349	0,58	68,60
NAVIGATOR	3,649	2,30	11,76
REN	2,659	1,22	-1,45
SEMAPA	13,735	-0,83	2,50
SONAE CAP.	0,737	0,68	-1,47
SONAE SGPS	0,851	2,65	-2,63
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
BCP	3,98
ALTRI	3,30
SONAE SGPS	2,65
NAVIGATOR	2,30
EDP R	1,96
CTT	-0,24
EDP	-0,38
SEMAPA	-0,83
MONTEPIO	-9,38



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.708,06	1,29%	0,62%	5.222,69	4.175,28
CAC40	4.960,83	2,10%	2,03%	4.970,64	3.955,98
ESTX 50 PR	3.390,20	2,13%	3,03%	3.393,23	2.678,27
XTRA DAX	12.067,19	1,97%	5,11%	12.074,02	9.214,10
S&P 500	2.397,59	1,44%	7,10%	2.397,84	1.937,09
IBEX 35	9.751,50	2,05%	4,27%	9.756,50	7.579,80
NIKKEI 225	19.393,54	1,44%	1,46%	19.615,40	14.864,01

