

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

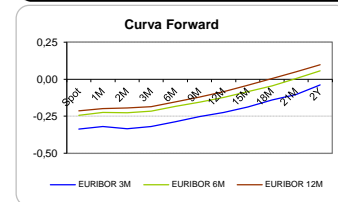
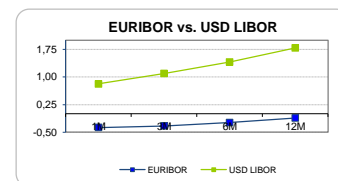
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

### RENTA FIXA

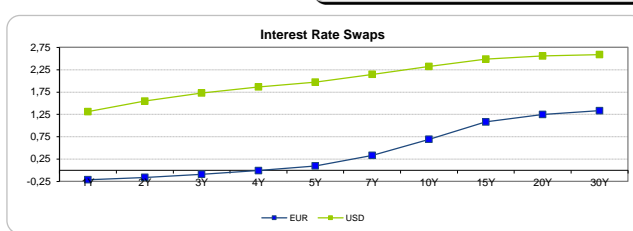
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,8106	2	3	0,2579	-0,8038
3M	-0,3290	0	0	3M	1,0928	3	6	0,3503	-0,7260
6M	-0,2380	0	1	6M	1,4063	3	6	0,5069	-0,6742
12M	-0,1140	0	-1	12M	1,7898	3	7	0,7326	-0,5202

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2130	0	1	-0,0857	0,3160	0,8790
2Y	-0,1580	1	-1	0,0061	0,4560	1,0090
3Y	-0,0900	1	-4	0,1097	0,5949	1,1470
4Y	-0,0070	1	-7	0,2300	0,7310	1,2770
5Y	0,0970	1	-10	0,3574	0,8670	1,3870
7Y	0,3340	1	-13	0,6190	1,1150	1,5637
10Y	0,6930	2	-14	0,9660	1,3651	1,6940
15Y	1,0810	2	-14	1,2907	1,5539	1,7640
20Y	1,2490	2	-13	1,4239	1,6100	1,7500
30Y	1,3320	3	-12	1,4739	1,5940	1,6820

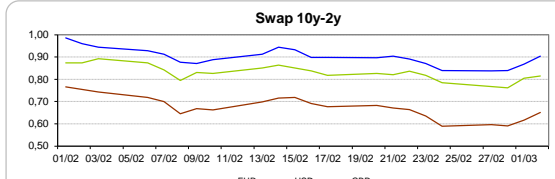
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3100	1	5	1,9253	2,4750	2,6955
2Y	1,5470	1	3	2,0390	2,5260	2,7380
3Y	1,7270	1	0	2,2165	2,5815	2,7175
4Y	1,8640	1	-2	2,3045	2,6295	2,7960
5Y	1,9710	1	-5	2,3785	2,6690	2,8485
7Y	2,1450	1	-7	2,4945	2,7340	2,8660
10Y	2,3220	1	-8	2,6160	2,8010	2,8910
15Y	2,4870	0	-8	2,7180	2,8705	2,8555
20Y	2,5580	0	-8	2,7540	2,8440	2,8335
30Y	2,5870	0	-8	2,7510	2,7640	2,8330

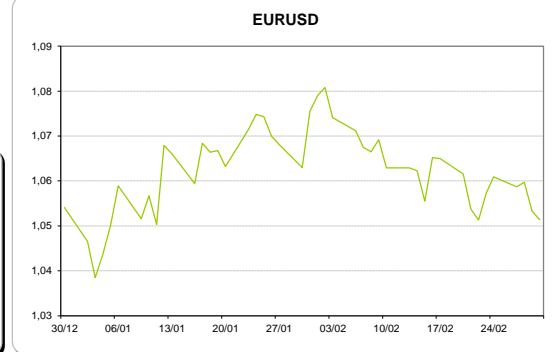
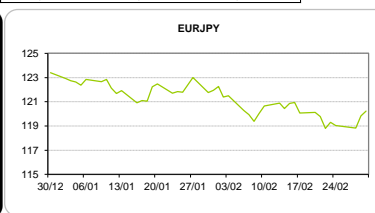
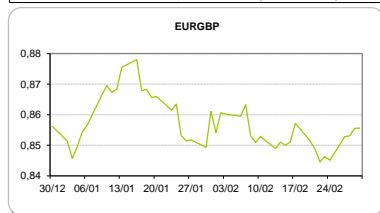


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,38	-0,98	-1,47	OT 2Y	0,052	0,00	-1,50
JETFUEL	500,00	9,75	1,25	OT 5Y	1,857	0,01	-27,20
DIESEL	505,00	7,00	0,50	OT 10Y	3,951	0,02	-24,00
COBRE	6.012,00	43,00	71,00	BUND 10Y	-0,333	3,05	-17,40
ZINCO	2.858,50	35,50	-18,00	SCHATZ 2Y	-0,235	-0,46	-13,20
OURO	1.237,18	-12,29	21,43	T-NOTE 10Y	3,236	2,75	4,70
TRIGO	457,50	0,50	10,50	T-NOTE 2Y	1,912	3,05	5,70
LICENÇA C02	5,49	-0,42	0,26	GILT 10Y	1,189	1,49	-34,60



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0514	-0,18%	-2,72%	1,0559	1,0612	1,0730
EUR/GBP	0,8556	-0,01%	0,59%	0,8574	0,8593	0,8633
EUR/JPY	120,24	-0,33%	0,96%	120,24	120,24	120,24
EUR/CHF	1,0642	-0,01%	0,36%	1,0629	1,0614	1,0584
EUR/BRL	3,2888	-0,78%	2,19%	3,3785	3,4621	3,6116
EUR/PLN	4,2917	-0,20%	0,58%	4,3150	4,3379	4,3867



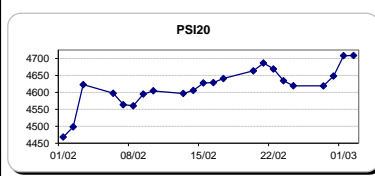
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0514	0,8556	120,24	1,0642	9,5348	7,4335	1,4078	1,38795	3,2888	8,9067
USD	0,9502	-	0,8144	114,405	1,0111	9,0648	7,0631	1,3376	1,3191	3,1254	8,4685

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	#N/A N/A	-0,67	14,29
BANCO BPI	1,030	-0,96	-8,93
BCP	0,1569	0,13	-14,94
MONTEPIO	0,437	2,82	3,80
CORT. AMORIM	9,676	-0,47	13,84
CTT	5,073	0,34	-21,29
EDP	#N/A N/A	0,34	0,83
EDP R	6,360	0,38	5,37
GALP	14,045	0,29	-1,02
J MARTINS	15,450	-0,16	4,82
MOTA ENGIL	1,664	0,00	3,35
NOS	5,550	-1,32	-1,56
PHAROL	0,357	2,29	72,46
NAVIGATOR	3,636	-0,36	11,36
REN	2,677	0,68	-0,78
SEMAPA	13,610	-0,91	1,57
SONAE CAP.	0,748	1,49	0,00
SONAE SGPS	#N/A N/A	-0,12	-2,75
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	2,82
PHAROL	2,29
SONAE CAP.	1,49
REN	0,68
EDP R	0,38
CORT. AMORIM	-0,47
ALTRI	-0,67
SEMAPA	-0,91
BANCO BPI	-0,96
NOS	-1,32



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.708,57	0,01%	0,63%	5.222,69	4.175,28
CAC40	4.963,80	0,06%	2,09%	4.972,88	3.955,98
ESTX 50 PR	3.384,71	-0,16%	2,86%	3.393,23	2.678,27
XTRA DAX	12.059,57	-0,06%	5,04%	12.082,59	9.214,10
S&P 500	2.385,71	-0,43%	6,56%	2.400,98	1.968,80
IBEX 35	9.716,00	-0,36%	3,89%	9.762,30	7.579,80
NIKKEI 225	19.564,80	0,88%	2,36%	19.668,01	14.864,01

