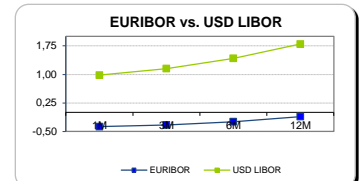


## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

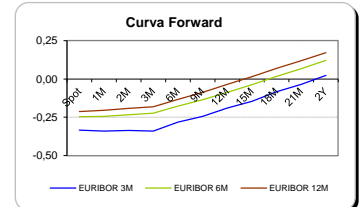
## RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,9822	0	19	0,2574	-0,7904
3M	-0,3300	0	0	3M	1,1522	0	9	0,3416	-0,7324
6M	-0,2420	0	0	6M	1,4249	0	5	0,4989	-0,6662
12M	-0,1090	0	1	12M	1,7982	0	4	0,7311	-0,4990

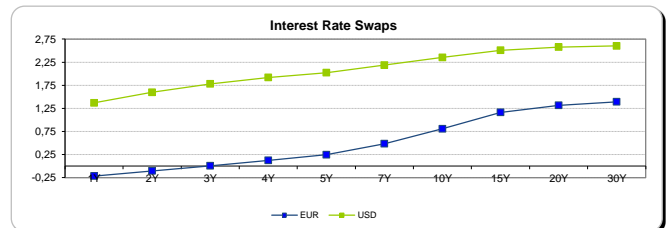


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2130	0	0	-0,0352	0,4116	0,9158
2Y	-0,1030	-1	6	0,0656	0,5452	1,0503
3Y	0,0080	-1	11	0,1841	0,6685	1,1767
4Y	0,1250	-1	14	0,3071	0,8001	1,2833
5Y	0,2470	-1	16	0,4317	0,9203	1,3730
7Y	0,4840	-1	16	0,6742	1,1315	1,5248
10Y	0,8090	-1	13	0,9871	1,3518	1,6578
15Y	1,1640	-1	11	1,2782	1,5225	1,7199
20Y	1,3170	-1	9	1,4006	1,5755	1,7068
30Y	1,3930	-1	9	1,4518	1,5680	1,6503

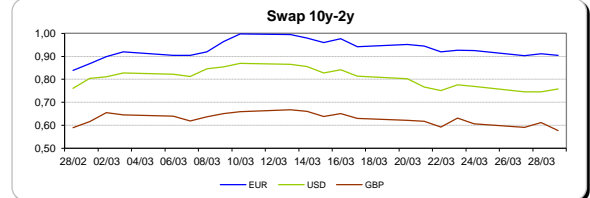
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3690	-1	7	1,8543	2,3500	2,5725
2Y	1,5980	-2	6	1,9820	2,4095	2,6090
3Y	1,7820	-3	6	2,1075	2,4625	2,6370
4Y	1,9190	-3	6	2,1955	2,5306	2,6730
5Y	2,0250	-4	6	2,2675	2,5722	2,7308
7Y	2,1860	-4	5	2,4048	2,6398	2,7470
10Y	2,3520	-4	4	2,5263	2,7071	2,8081
15Y	2,5080	-5	2	2,6060	2,7549	2,7855
20Y	2,5770	-5	2	2,6450	2,7618	2,7660
30Y	2,6040	-5	2	2,6450	2,7020	2,7250

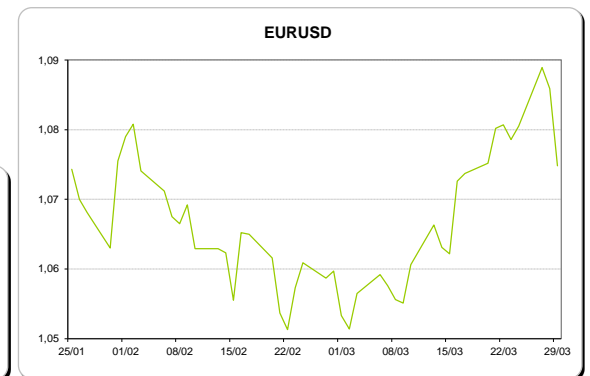
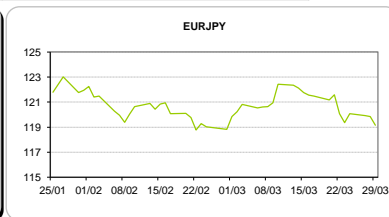
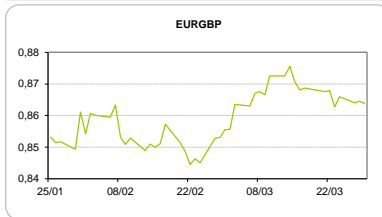


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,18	0,85	-4,33	OT 2Y	0,599	-0,03	57,80
JETFUEL	471,75	3,75	-18,50	OT 5Y	2,300	-0,04	48,10
DIESEL	472,00	3,50	-26,00	OT 10Y	4,003	-0,07	12,40
COBRE	5.890,00	113,00	-100,00	BUND 10Y	-0,087	-4,18	12,40
ZINCO	2.813,25	62,75	-10,75	SCHATZ 2Y	-0,098	-4,35	12,60
OURO	1.253,15	1,28	4,82	T-NOTE 10Y	3,118	-2,41	0,00
TRIGO	425,25	0,75	-18,50	T-NOTE 2Y	1,805	-2,66	0,30
LICENCA C02	4,76	0,02	-0,48	GILT 10Y	1,113	-3,61	-1,40



## CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0748	-1,02%	1,42%	1,0795	1,0845	1,0958
EUR/GBP	0,86385	0,08%	-1,25%	0,8656	0,8675	0,8716
EUR/JPY	119,17	0,56%	-0,29%	119,17	119,17	119,17
EUR/CHF	1,0726	0,05%	-0,82%	1,0714	1,0700	1,0670
EUR/BRL	3,3539	1,26%	-2,07%	3,4371	3,5173	3,6649
EUR/PLN	4,2243	0,38%	1,94%	4,2452	4,2673	4,3131

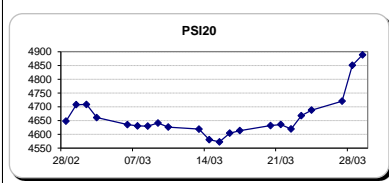


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0748	0,8639	119,17	1,0726	9,5533	7,4398	1,4367	1,40357	3,3539	9,1649
USD	0,9301	-	0,8052	111,035	0,9970	8,8867	6,9207	1,3379	1,3055	3,1197	8,5298

## ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,169	-0,67	7,89
BANCO BPI	1,060	0,57	-6,28
BCP	0,1896	2,16	2,79
MONTEPIO	0,421	0,24	0,00
CORT. AMORIM	9,960	-0,26	17,18
CTT	5,102	-0,49	-20,84
EDP	3,073	0,59	6,19
EDP R	6,900	0,00	14,31
GALP	13,825	0,47	-2,57
J MARTINS	16,235	1,09	10,14
MOTA ENGIL	1,770	0,57	9,94
NOS	4,950	-0,40	-12,20
PHAROL	0,376	-0,53	81,64
NAVIGATOR	3,701	2,78	13,35
REN	2,782	0,72	3,11
SEMAPA	13,790	1,25	2,91
SONAE CAP.	0,828	2,10	10,70
SONAE SGPS	0,917	1,10	4,92
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
NAVIGATOR	2,78
BCP	2,16
SONAE CAP.	2,10
SEMAPA	1,25
SONAE SGPS	1,10
CORT. AMORII	-0,26
NOS	-0,40
CTT	-0,49
PHAROL	-0,53
ALTRI	-0,67



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.888,17	0,77%	4,47%	5.148,48	4.175,28
CAC40	5.069,04	0,45%	4,25%	5.073,23	3.955,98
ESTX 50 PR	3.475,27	0,29%	5,61%	3.484,02	2.678,27
XTRA DAX	12.203,00	0,44%	6,29%	12.233,76	9.214,10
S&P 500	2.359,95	0,06%	5,41%	2.400,98	1.991,68
IBEX 35	10.367,60	-0,21%	10,86%	10.424,50	7.579,80
NIKKFI 225	19.217,48	0,08%	0,54%	19.668,01	14.864,01

