

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

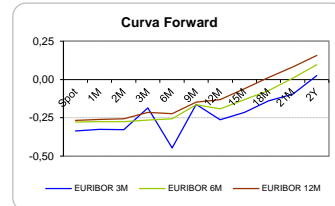
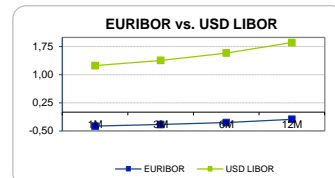
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

### RENTA FIXA

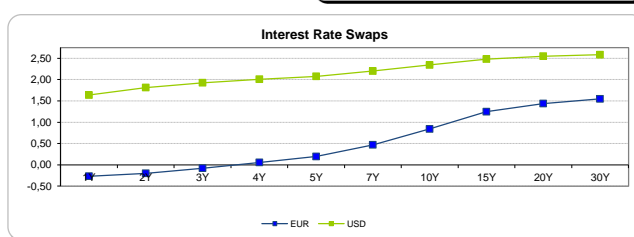
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2433	0	1	0,4222	-0,7846
3M	-0,3290	0	0	3M	1,3848	0	5	0,4508	-0,7348
6M	-0,2760	0	0	6M	1,5798	0	7	0,5696	-0,6486
12M	-0,1890	0	-2	12M	1,8559	1	7	0,7810	-0,5230

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2660	0	-1	-0,1320	0,4674
2Y	-0,1980	0	-3	0,0124	0,6177
3Y	-0,0800	0	-4	0,1641	0,7593
4Y	0,0560	0	-4	0,3139	0,8954
5Y	0,1960	0	-5	0,4580	1,0225
7Y	0,4710	0	-6	0,7285	1,2541
10Y	0,8400	0	-7	1,0729	1,4928
15Y	1,2480	0	-7	1,4024	1,6908
20Y	1,4360	0	-6	1,5507	1,7596
30Y	1,5480	-1	-5	1,6243	1,7645

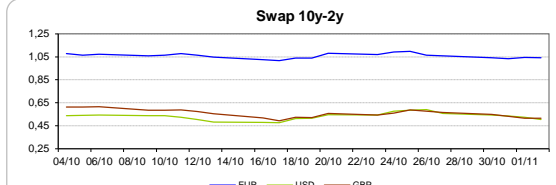
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6380	0	8	1,9869	2,2400	2,4707
2Y	1,8130	0	9	2,0425	2,2665	2,4790
3Y	1,9270	0	9	2,1005	2,3170	2,5220
4Y	2,0080	-1	9	2,1730	2,3695	2,5550
5Y	2,0770	-1	9	2,2220	2,4300	2,6165
7Y	2,2000	-2	8	2,3030	2,4990	2,6350
10Y	2,3410	-2	6	2,4255	2,5655	2,6735
15Y	2,4830	-3	6	2,5544	2,6390	2,7060
20Y	2,5500	-3	5	2,5725	2,6540	2,6975
30Y	2,5820	-3	5	2,6124	2,6380	2,6902

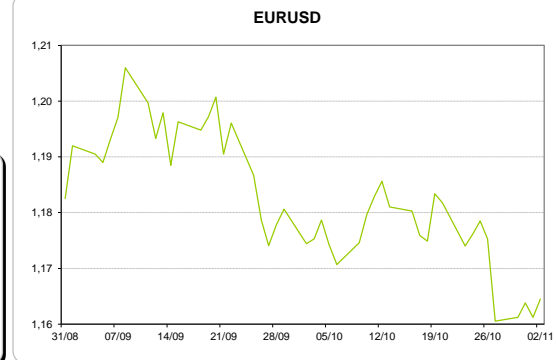
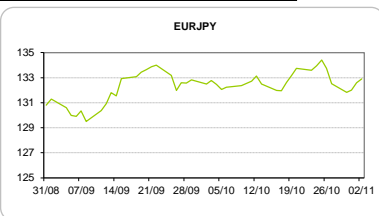
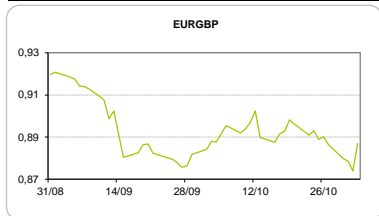


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,59	0,10	4,70	OT 2Y	-0,142	0,00	-12,80
JETFUEL	584,03	-3,97	8,28	OT 5Y	0,756	-0,02	-23,30
DIESEL	552,70	-2,97	1,07	OT 10Y	2,098	-0,01	-31,30
COBRE	6.927,00	91,00	449,00	BUND 10Y	-0,199	-0,29	-11,50
ZINCO	3.317,50	8,50	149,25	SCHATZ 2Y	-0,124	0,00	-4,80
OURO	1.276,47	1,80	5,54	T-NOTE 10Y	3,067	-1,92	2,40
TRIGO	424,75	6,75	-20,00	T-NOTE 2Y	2,076	-0,76	9,20
LICENÇA C02	7,67	0,16	0,73	GILT 10Y	1,308	-9,26	-11,80



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1645	0,28%	-0,84%	1,1709	1,1775	1,1919
EUR/GBP	0,8869	-1,47%	-0,31%	0,8892	0,8917	0,8972
EUR/JPY	132,9	-0,23%	-0,30%	132,90	132,90	132,90
EUR/CHF	1,1656	0,01%	-1,88%	1,1644	1,1631	1,1608
EUR/BRL	3,7953	0,41%	-2,48%	3,8618	3,9231	4,0619
EUR/PLN	4,2347	-0,04%	1,85%	4,2559	4,2770	4,3243



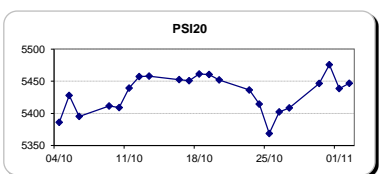
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1645	0,8869	132,90	1,1656	9,7828	7,4422	1,4942	1,51082	3,7953	9,4882
USD	0,8576	-	0,7631	113,855	0,9985	8,3893	6,3816	1,2822	1,2952	3,2655	8,1429

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,647	1,36	46,14
BANCO BPI	1,156	-0,60	2,21
BCP	0,2556	0,71	38,57
CORT. AMORIM	11,735	-1,01	38,06
CTT	3,782	-4,49	-41,32
EDP	3,098	0,42	7,05
EDP R	7,159	-0,42	18,61
GALP	16,060	1,36	13,18
J MARTINS	15,850	1,67	7,53
MOTA ENGIL	3,500	-2,72	117,39
NOS	5,076	-0,96	-9,97
PHAROL	0,439	-2,44	112,08
NAVIGATOR	4,518	0,85	42,58
REN	2,722	-0,37	0,89
SEMAPA	17,355	1,17	29,51
SONAE CAP.	0,847	0,00	13,24
SONAE SGPS	1,022	-0,97	16,93

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	1,67
ALTRI	1,36
GALP	1,36
SEMAPA	1,17
NAVIGATOR	0,85
SONAE SGPS	-0,97
CORT. AMORIM	-1,01
PHAROL	-2,44
MOTA ENGIL	-2,72
CTT	-4,49



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.446,82	0,15%	16,40%	5.495,87	4.356,54
CAC40	5.510,50	-0,07%	13,33%	5.536,40	4.344,88
ESTX 50 PR	3.688,80	-0,23%	12,10%	3.708,82	2.937,98
XTRA DAX	13.440,93	-0,18%	17,07%	13.488,59	10.174,92
S&P 500	2.577,56	-0,07%	15,13%	2.588,40	2.083,79
IBEX 35	10.457,80	-0,47%	11,82%	11.184,40	8.512,40
NIKKEI 225	22.539,12	0,53%	17,92%	22.540,25	16.111,81

