

## AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

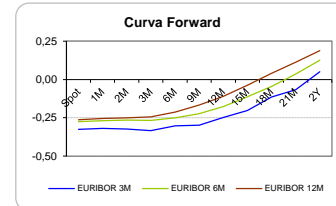
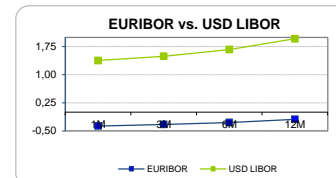
Sónia Oliveira - sonia.oliveira@caixabi.pt - 21 313 73 26

### RENTA FIXA

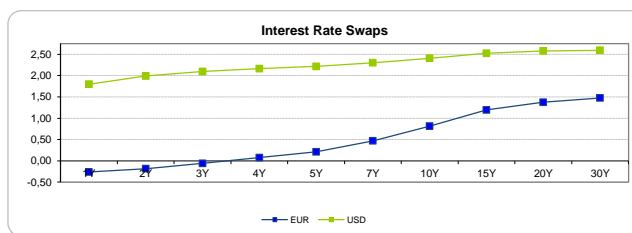
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	1,3794	1	14	0,4889	-0,8059
3M	-0,3260	0	0	3M	1,4946	1	11	0,5198	-0,7530
6M	-0,2720	0	0	6M	1,6743	1	9	0,5849	-0,6550
12M	-0,1900	0	0	12M	1,9604	1	10	0,7774	-0,5272

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2617	0	1	-0,1114	0,4739
2Y	-0,1840	-1	1	0,0389	0,6135
3Y	-0,0600	-1	2	0,1828	0,7440
4Y	0,0770	-2	2	0,3240	0,8673
5Y	0,2110	-2	2	0,4590	0,9846
7Y	0,4690	-3	0	0,7093	1,1970
10Y	0,8130	-3	-3	1,0262	1,4170
15Y	1,1940	-3	-5	1,3323	1,5998
20Y	1,3740	-3	-6	1,4719	1,6654
30Y	1,4760	-4	-7	1,5393	1,6681

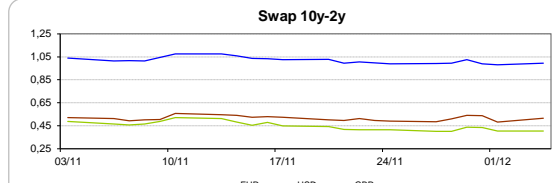
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7980	2	15	2,1814	2,2672	2,4640
2Y	1,9880	3	16	2,2497	2,3730	2,4910
3Y	2,0960	4	16	2,2700	2,3990	2,5210
4Y	2,1640	4	15	2,3000	2,4574	2,5806
5Y	2,2140	4	13	2,3435	2,4490	2,6082
7Y	2,3020	3	10	2,3920	2,5095	2,6210
10Y	2,4080	2	7	2,4700	2,6028	2,6530
15Y	2,5220	1	4	2,5768	2,6330	2,6840
20Y	2,5770	0	3	2,5920	2,6420	2,6705
30Y	2,5940	0	2	2,5825	2,6265	2,6295

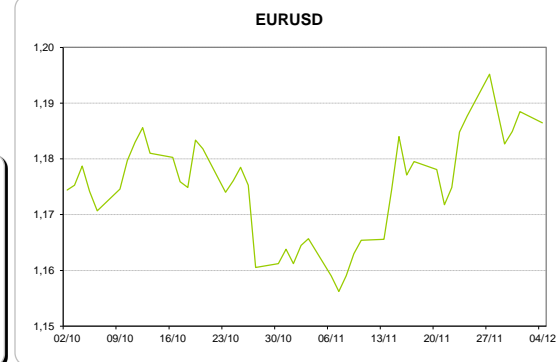
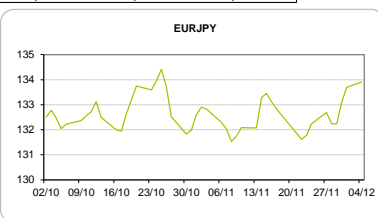
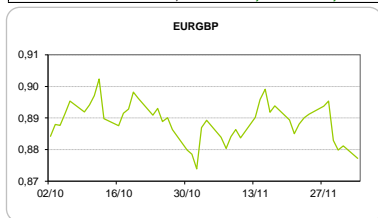


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,93	-0,80	1,13	OT 2Y	-0,246	-0,05	-10,40
JETFUEL	594,28	3,34	45,59	OT 5Y	0,479	-0,02	-27,70
DIESEL	558,90	2,46	7,87	OT 10Y	1,901	0,02	-19,70
COBRE	6.816,50	71,00	-97,00	BUND 10Y	-0,238	4,32	-3,80
ZINCO	3.256,00	88,75	-44,50	SCHATZ 2Y	-0,114	-0,23	1,20
OURO	1.274,62	-5,88	4,90	T-NOTE 10Y	3,162	2,57	6,80
TRIGO	436,50	-2,00	-8,00	T-NOTE 2Y	2,321	3,46	17,20
LICENÇA C02	7,55	-0,13	-0,33	GILT 10Y	1,412	5,40	1,60



### CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1865	-0,17%	2,37%	1,1934	1,2005	1,2160
EUR/GBP	0,87725	0,44%	0,76%	0,8795	0,8820	0,8876
EUR/JPY	133,91	-0,16%	-1,21%	133,91	133,91	133,91
EUR/CHF	1,1680	-0,56%	-0,85%	1,1664	1,1651	1,1629
EUR/BRL	3,8428	0,84%	-1,79%	3,9015	3,9654	4,1048
EUR/PLN	4,2051	0,20%	0,79%	4,2264	4,2504	4,3008



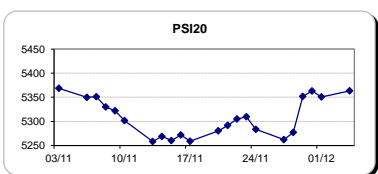
### FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1865	0,8773	133,91	1,1680	9,9906	7,4418	1,5040	1,55913	3,8428	9,8686
USD	0,8439	-	0,7422	112,72	0,9847	8,4196	6,2802	1,2705	1,3166	3,2504	8,3266

### ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,283	1,27	36,72
BANCO BPI	1,147	2,32	1,41
BCP	0,2599	0,70	40,90
CORT. AMORIM	11,645	-0,04	37,00
CTT	3,170	-2,04	-50,81
EDP	2,917	0,14	0,79
EDP R	6,809	0,10	12,81
GALP	15,985	-0,16	12,65
J MARTINS	16,175	0,56	9,74
MOTA ENGIL	3,495	-0,85	117,08
NOS	5,604	-0,99	-0,60
PHAROL	0,301	-5,35	45,41
NAVIGATOR	4,201	0,74	32,58
REN	2,526	1,45	-0,71
SEMAPA	16,955	0,09	26,53
SONAE CAP.	0,857	0,23	14,57
SONAE SGPS	1,057	3,22	20,94

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	3,22
BANCO BPI	2,32
REN	1,45
ALTRI	1,27
NAVIGATOR	0,74
GALP	-0,16
MOTA ENGIL	-0,85
NOS	-0,99
CTT	-2,04
PHAROL	-5,35



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.363,56	0,24%	14,63%	5.495,87	4.381,81
CAC40	5.389,29	1,36%	10,84%	5.536,40	4.490,15
ESTX 50 PR	3.576,22	1,38%	8,68%	3.708,82	2.984,48
XTRA DAX	13.058,55	1,53%	13,74%	13.525,56	10.402,59
S&P 500	2.654,93	0,48%	18,59%	2.665,19	2.188,37
IBEX 35	10.208,60	1,23%	9,16%	11.184,40	8.512,40
NIKKEI 225	22.707,16	-0,49%	18,80%	23.382,15	18.224,68

