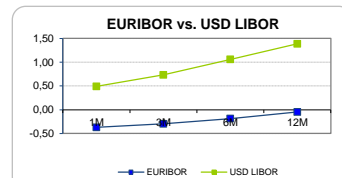


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

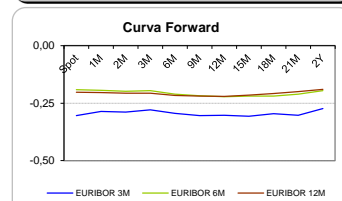
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	-1	1M	0,4909	0	4	0,4735	-0,7976
3M	-0,2980	0	-2	3M	0,7335	1	11	0,5235	-0,7546
6M	-0,1870	0	-1	6M	1,0597	2	17	0,6144	-0,6698
12M	-0,0480	0	0	12M	1,3859	1	18	0,8303	-0,5290

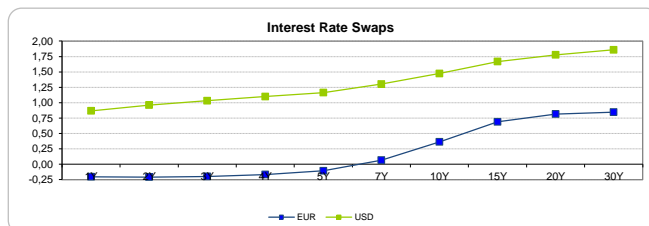


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2020	0	-1	-0,2226	-0,0795	0,3410
2Y	-0,2080	1	0	-0,2058	0,0164	0,4797
3Y	-0,1980	1	1	-0,1639	0,1265	0,6052
4Y	-0,1650	1	-1	-0,0950	0,2484	0,7197
5Y	-0,1060	1	-2	-0,0068	0,3683	0,8037
7Y	0,0680	1	-5	0,2035	0,5823	0,9571
10Y	0,3640	0	-6	0,4916	0,7937	1,0766
15Y	0,6890	0	-5	0,7532	0,9408	1,1127
20Y	0,8150	0	-5	0,8463	0,9705	1,0765
30Y	0,8470	-1	-3	0,8528	0,9272	0,9865

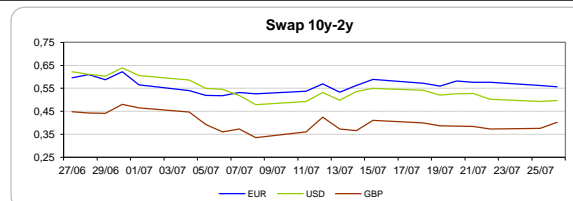
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8670	1	9	1,0709	1,3239	1,5891
2Y	0,9610	0	7	1,1356	1,3893	1,6516
3Y	1,0320	0	4	1,1974	1,4563	1,6450
4Y	1,1000	0	1	1,2606	1,5201	1,7525
5Y	1,1650	-1	-2	1,3252	1,5762	1,7895
7Y	1,3020	-2	-7	1,4457	1,6744	1,8697
10Y	1,4740	-2	-11	1,5935	1,7854	1,9401
15Y	1,6680	-3	-15	1,7513	1,8925	1,9735
20Y	1,7780	-3	-17	1,8386	1,9438	1,9910
30Y	1,8590	-4	-18	1,8983	1,9525	2,0211

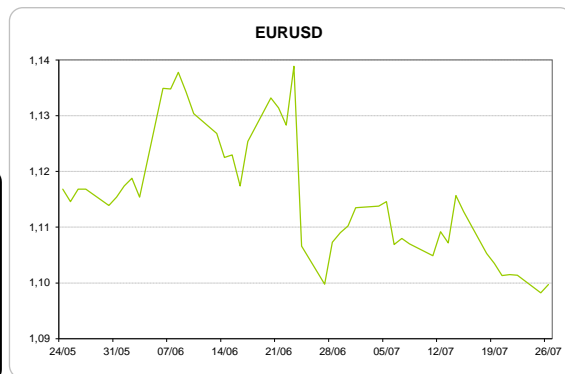
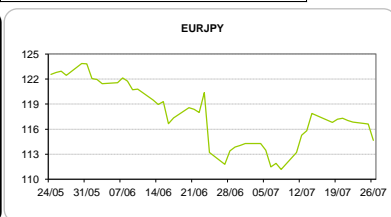
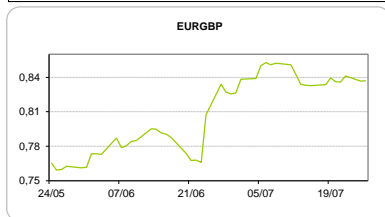


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,67	-0,05	-4,37	OT 2Y	0,637	-0,01	-27,10
JETFUEL	394,25	-5,25	-41,25	OT 5Y	1,876	-0,01	-34,10
DIESEL	398,50	-0,50	-43,50	OT 10Y	3,038	0,01	-31,90
COBRE	4.915,50	-21,00	201,00	BUND 10Y	-0,482	1,07	-4,20
ZINCO	2.247,50	3,75	229,75	SCHATZ 2Y	0,007	0,23	3,70
OURO	1.319,20	3,55	3,75	T-NOTE 10Y	2,384	0,60	3,50
TRIGO	417,25	-11,75	-47,75	T-NOTE 2Y	1,285	0,75	12,80
LICENCA C02	4.51	-0,09	-0,45	GILT 10Y	0,907	1,45	-27,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0997	0,14%	-0,01%	1,1041	1,1091	1,1185
EUR/GBP	0,8371	-0,05%	-0,37%	0,8392	0,8413	0,8451
EUR/JPY	114,67	1,72%	-2,50%	114,67	114,67	114,67
EUR/CHF	1,0903	-0,59%	-1,05%	1,0892	1,0880	1,0853
EUR/BRL	3,5948	0,50%	4,09%	3,7135	3,8329	4,0436
EUR/PLN	4,3594	0,03%	2,39%	4,3851	4,4100	4,4511

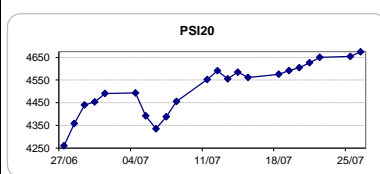


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0997	0,8371	114,67	1,0903	9,5079	7,4396	1,4523	1,46186	3,5948	9,4260
USD	0,9105	-	0,7625	104,65	0,9925	8,6526	6,7739	1,3218	1,3310	3,2816	8,5821

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,431	2,11	-28,07
BANCO BPI	1,111	-0,27	1,83
BCP	0,020	0,51	-59,90
MONTEPIO	0,480	0,00	-26,72
CORT. AMORIM	7,180	-0,28	20,71
CTT	7,344	-0,86	-17,05
EDP	3,020	-0,66	-9,06
EDP R	7,115	1,34	-1,86
GALP	12,255	0,37	14,32
J MARTINS	14,560	1,39	21,38
MOTA ENGIL	1,700	1,67	-11,69
NOS	5,778	-0,03	-20,26
PHAROL	0,181	1,12	-16,23
NAVIGATOR	2,844	0,67	-18,53
REN	2,694	-0,04	-3,16
SEMAPA	11,350	1,43	-10,59
SONAE CAP.	0,587	4,45	15,10
SONAE SGPS	0,681	1,34	-35,02
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	4,45
ALTRI	2,11
MOTA ENGL	1,67
SEMAPA	1,43
J MARTINS	1,39
REN	-0,04
BANCO BPI	-0,27
CORT. AMORII	-0,28
EDP	-0,66
CTT	-0,86



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.674.00	0,43%	-12,03%	5.838,63	4.175,28
CAC40	4.394,77	0,15%	-5,23%	5.217,80	3.892,46
ESTX 50 PR	2.978,90	0,19%	-8,83%	3.686,57	2.672,73
XTRA DAX	10.247,76	0,49%	-4,61%	11.669,86	8.699,29
S&P 500	2.166,42	-0,10%	5,99%	2.175,63	1.810,10
IBEX 35	8.560,20	-0,18%	-10,31%	11.460,30	7.579,80
NIKKEI 225	16.383,04	-1,43%	-13,93%	20.946,93	14.864,01

