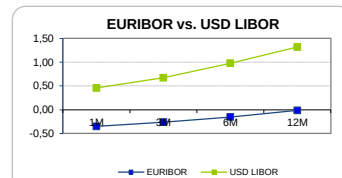


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

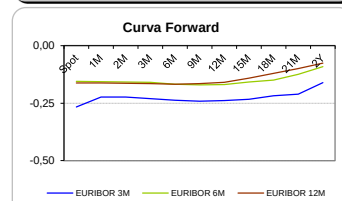
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3490	0	-1	1M	0,4567	0	2	0,5138	-0,7676
3M	-0,2610	0	-1	3M	0,6731	0	3	0,5889	-0,7332
6M	-0,1530	0	-1	6M	0,9781	0	6	0,7350	-0,6406
12M	-0,0150	0	0	12M	1,3167	0	7	1,0103	-0,5164

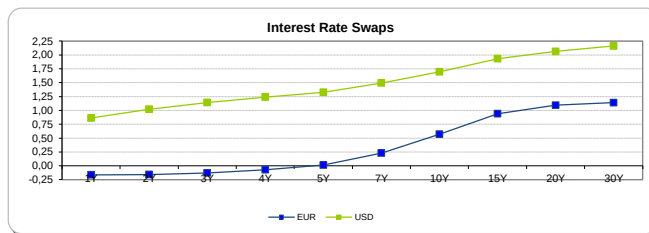


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1620	0	-2	-0,1594	0,0932	0,5775
2Y	-0,1580	0	-1	-0,1181	0,2050	0,7249
3Y	-0,1270	1	-2	-0,0480	0,3303	0,8628
4Y	-0,0690	1	-3	0,0429	0,4646	0,9838
5Y	0,0130	2	-4	0,1500	0,5972	1,0770
7Y	0,2290	3	-5	0,3908	0,8294	1,2488
10Y	0,5710	5	-6	0,7120	1,0679	1,3897
15Y	0,9410	5	-6	1,0165	1,2475	1,4523
20Y	1,0940	6	-6	1,1364	1,2916	1,4193
30Y	1,1410	6	-6	1,1590	1,2572	1,3334

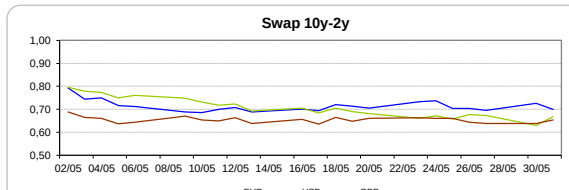
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8620	0	5	1,1921	1,5607	1,8445
2Y	1,0210	0	6	1,2790	1,6292	1,9115
3Y	1,1420	0	5	1,3836	1,7065	1,9635
4Y	1,2400	-1	3	1,4605	1,7793	2,0165
5Y	1,3280	-1	1	1,5205	1,8195	2,0931
7Y	1,4940	-1	-3	1,6605	1,9310	2,1585
10Y	1,6970	-1	-6	1,8325	2,0665	2,2450
15Y	1,9340	0	-8	2,0460	2,2168	2,3210
20Y	2,0640	0	-9	2,1255	2,2525	2,3430
30Y	2,1630	1	-9	2,1960	2,2855	2,3706

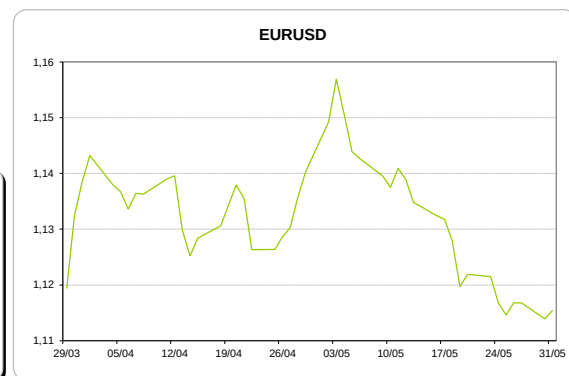
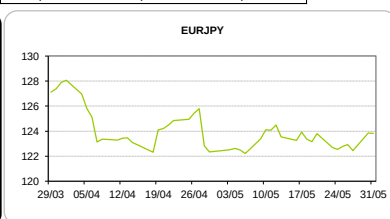
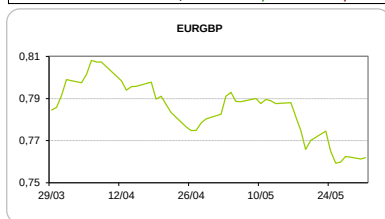


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49.92	0,16	2,55	OT 2Y	0.502	-0,02	-19,00
JETFUEL	474.50	-3,75	39,50	OT 5Y	1.814	0,00	-10,30
DIESEL	454.25	-2,00	44,50	OT 10Y	3.063	-0,01	-10,50
COBRE	4.687.00	34,00	-355,00	BUND 10Y	-0.305	-3,43	-16,00
ZINCO	1.897.00	23,25	-38,00	SCHATZ 2Y	0.076	0,23	-3,20
OURO	1.214.66	9,08	-78,33	T-NOTE 10Y	2.620	1,38	3,50
TRIGO	467.50	-14,00	-21,00	T-NOTE 2Y	1.465	2,26	14,30
LICENCA C02	6.12	0.00	-0.06	GILT 10Y	1.524	-1,15	-20,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1154	0,13%	-2,95%	1,1189	1,1228	1,1321
EUR/GBP	0,76185	-0,08%	2,71%	0,7638	0,7658	0,7703
EUR/JPY	123,83	0,02%	-1,10%	123,83	123,83	123,83
EUR/CHF	1,1065	-0,11%	-0,52%	1,1052	1,1037	1,1010
EUR/BRL	4,0159	-0,88%	0,53%	4,1413	4,2568	4,4822
EUR/PLN	4,3837	0,31%	-0,01%	4,4060	4,4269	4,4618

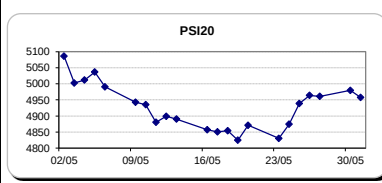


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1154	0.7619	123.83	1.1065	9.2841	7.4377	1.4582	1.53781	4.0159	9.3182
USD	0.8979	-	0.6871	110.93	0.9934	8.3491	6.6789	1.3079	1.3801	3.6006	8.3645

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,425	-0,09	-28,20
BANCO BPI	1,165	0,43	6,78
BCP	0,031	-2,86	-37,39
MONTEPIO	0,564	-0,18	-13,89
CORT. AMORIM	7,285	3,35	22,48
CTT	8,083	0,16	-8,71
EDP	2,995	0,20	-9,82
EDP R	6,964	0,35	-3,94
GALP	11,780	-1,17	9,89
J MARTINS	14,560	0,24	21,38
MOTA ENGIL	1,775	-0,50	-7,79
NOS	6,676	0,42	-7,87
PHAROL	0,140	-5,41	-48,34
NAVIGATOR	2,910	-1,62	-16,64
REN	2,652	-0,86	-4,67
SEMAPA	11,080	0,27	-12,72
SONAE CAP.	0,606	-1,30	18,82
SONAE SGPS	0,925	-2,01	-11,74
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORII	3,35
BANCO BPI	0,43
NOS	0,42
EDP R	0,35
SEMAPA	0,27
SONAE CAP.	-1,30
NAVIGATOR	-1,62
SONAE SGPS	-2,01
BCP	-2,86
PHAROL	-5,41



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.957,85	-0,43%	-6,69%	5.967,98	4.455,16
CAC40	4.505,62	-0,53%	-2,83%	5.217,80	3.892,46
ESTX 50 PR	3.063,48	-0,86%	-6,24%	3.714,26	2.672,73
XTRA DAX	10.262,74	-0,68%	-4,47%	11.802,37	8.699,29
S&P 500	2.096,90	-0,10%	2,59%	2.132,82	1.810,10
IBEX 35	9.034,00	-0,91%	-5,35%	11.612,60	7.746,30
NIKKEI 225	17.234,98	-0,98%	-9,45%	20.952,71	14.865,77

