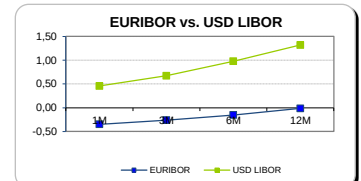


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

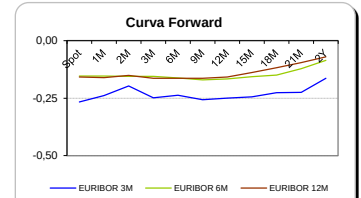
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3480	0	0	1M	0,4567	0	2	0,5138	-0,7676
3M	-0,2610	0	-1	3M	0,6731	0	3	0,5889	-0,7332
6M	-0,1510	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

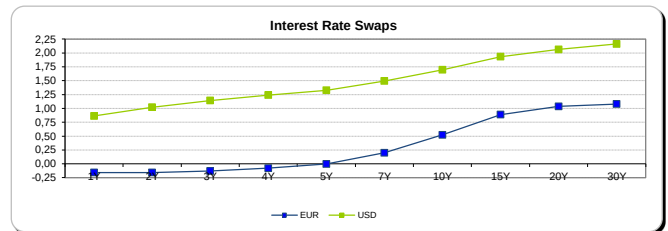


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1575	0	-2	-0,1616	0,1164	0,6175
2Y	-0,1580	-1	-1	-0,1163	0,2253	0,7683
3Y	-0,1320	-1	-3	-0,0382	0,3565	0,9082
4Y	-0,0800	-1	-6	0,0544	0,4966	1,0350
5Y	-0,0040	-2	-8	0,1666	0,6326	1,1370
7Y	0,1970	-2	-12	0,4167	0,8715	1,2927
10Y	0,5220	-3	-15	0,7442	1,1055	1,4292
15Y	0,8870	-2	-16	1,0453	1,2773	1,4798
20Y	1,0360	-2	-16	1,1605	1,3207	1,4515
30Y	1,0800	-2	-16	1,1855	1,2861	1,3632

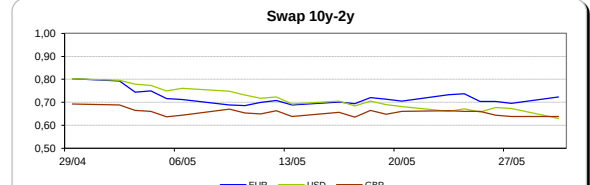
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8620	0	5	1,2560	1,5793	2,0478
2Y	1,0210	0	6	1,3265	1,5466	2,0196
3Y	1,1420	0	5	1,4093	1,7264	2,0465
4Y	1,2400	-1	3	1,4340	1,7792	2,0880
5Y	1,3280	-1	1	1,5621	1,8410	2,1300
7Y	1,4940	-1	-3	1,6876	1,9554	2,2146
10Y	1,6970	-1	-6	1,8620	2,0991	2,3214
15Y	1,9340	0	-8	2,0654	2,2316	2,3772
20Y	2,0640	0	-9	2,1565	2,2824	2,3885
30Y	2,1630	1	-9	2,2286	2,3188	2,3926

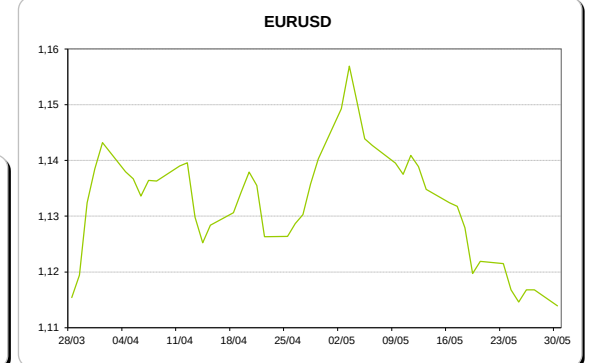
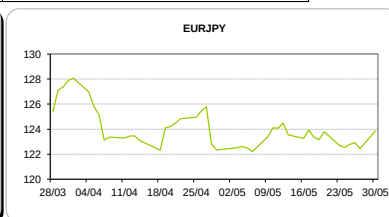
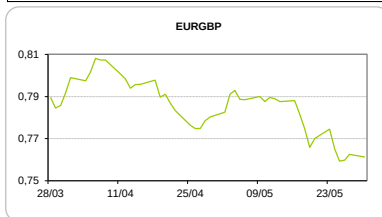


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,60	0,28	2,23	OT 2Y	0,523	0,00	-12,90
JETFUEL	474,50	-3,75	39,50	OT 5Y	1,814	0,03	-11,60
DIESEL	454,25	-2,00	44,50	OT 10Y	3,070	0,02	-10,20
COBRE	4.687,00	34,00	-208,00	BUND 10Y	-0,275	2,12	-9,90
ZINCO	1.897,00	23,25	14,25	SCHATZ 2Y	0,073	0,46	-1,40
OURO	1.207,59	-5,36	-85,40	T-NOTE 10Y	2,651	4,44	5,40
TRIGO	481,50	0,25	-2,00	T-NOTE 2Y	1,522	7,91	18,50
LICENCA C02	6.13	0,09	-0,05	GILT 10Y	1,536	0,00	-17,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.1139	-0,26%	-3,08%	1.1174	1.1214	1.1308
EUR/GBP	0,76125	0,16%	2,79%	0,7632	0,7651	0,7697
EUR/JPY	123,85	-1,12%	-1,11%	123,85	123,85	123,85
EUR/CHF	1,1055	-0,02%	-0,44%	1,1042	1,1028	1,1001
EUR/BRL	4,0023	0,27%	0,86%	4,1273	4,2413	4,4653
EUR/PLN	4,3974	-0,24%	-0,32%	4,4193	4,4404	4,4764

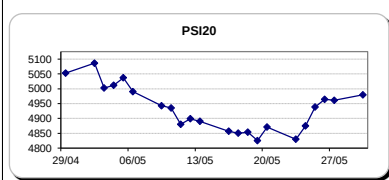


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1139	0.7613	123,85	1.1055	9,2885	7,4372	1,4541	1,54999	4,0023	9,2988
USD	0.8977	-	0.6838	111.1	0.9922	8,3390	6,6768	1,3069	1,3922	3,5962	8,3460

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,428	1,57	-28,13
BANCO BPI	1,160	0,43	6,32
BCP	0,032	-1,56	-35,55
MONTEPIO	0,565	0,18	-13,74
CORT. AMORIM	7,049	1,79	18,51
CTT	8,070	0,00	-8,85
EDP	2,989	0,78	-10,00
EDP R	6,940	0,29	-4,28
GALP	11,920	-0,17	11,19
J MARTINS	14,525	0,87	21,09
MOTA ENGIL	1,784	-0,83	-7,32
NOS	6,648	0,54	-8,25
PHAROL	0,148	9,63	-45,39
NAVIGATOR	2,958	1,34	-15,26
REN	2,675	0,49	-3,85
SEMAPA	11,050	0,41	-12,96
SONAE CAP.	6,614	-0,97	20,39
SONAE SGPS	0,944	0,96	-9,92
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	9,63
CORT. AMORII	1,79
ALTRI	1,57
NAVIGATOR	1,34
SONAE SGPS	0,96
GALP	-0,17
MOTA ENIGIL	-0,83
SONAE CAP.	-0,97
BCP	-1,56



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.979,45	0,37%	-6,28%	5.967,98	4.455,16
CAC40	4.521,40	0,32%	-2,32%	5.217,80	3.892,46
ESTX 50 PR	3.090,01	0,37%	-5,43%	3.714,26	2.672,73
XTRA DAX	10.333,23	0,46%	-3,81%	11.802,37	8.699,29
S&P 500	2.099,06	0,43%	2,70%	2.132,82	1.810,10
IBEX 35	9.116,90	0,11%	-4,48%	11.612,60	7.746,30
NIKKFI 225	17.068,02	1,39%	-10,33%	20.952,71	14.865,77

