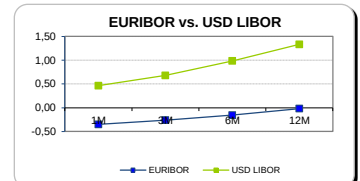


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

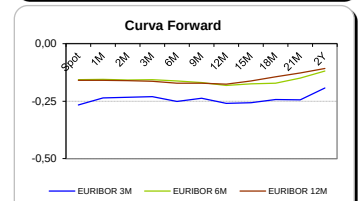
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3510	0	-1	1M	0,4631	-1	3	0,5098	-0,7746
3M	-0,2610	0	-1	3M	0,6801	0	4	0,5873	-0,7352
6M	-0,1540	0	-1	6M	0,9839	0	8	0,7288	-0,6420
12M	-0,0160	0	0	12M	1,3324	0	10	0,9965	-0,5158

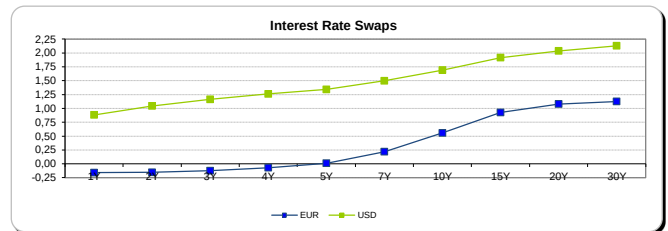


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1600	0	-1	-0,1785	0,0587	0,5166
2Y	-0,1540	1	-2	-0,1434	0,1680	0,6540
3Y	-0,1260	1	-3	-0,0751	0,2837	0,7894
4Y	-0,0690	1	-4	0,0128	0,4097	0,9075
5Y	0,0110	1	-5	0,1129	0,5386	1,0015
7Y	0,2200	2	-8	0,3426	0,7642	1,1669
10Y	0,5550	2	-9	0,6537	0,9937	1,3014
15Y	0,9250	2	-9	0,9452	1,1643	1,3588
20Y	1,0780	2	-9	1,0586	1,2053	1,3256
30Y	1,1260	2	-9	1,0764	1,1685	1,2395

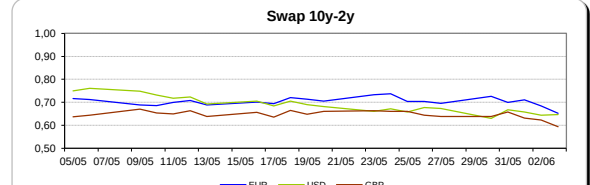
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8820	0	10	1,0606	1,3790	1,7120
2Y	1,0440	-1	12	1,1270	1,4580	1,7835
3Y	1,1620	-2	12	1,2130	1,5415	1,8410
4Y	1,2600	-2	10	1,2930	1,6185	1,8995
5Y	1,3430	-2	7	1,3750	1,6865	1,9765
7Y	1,4990	-2	2	1,5230	1,8065	2,0470
10Y	1,6900	-3	-3	1,7080	1,9485	2,1345
15Y	1,9150	-3	-7	1,9055	2,0835	2,2130
20Y	2,0380	-3	-9	2,0085	2,1395	2,2355
30Y	2,1310	-4	-10	2,1053	2,1820	2,2505

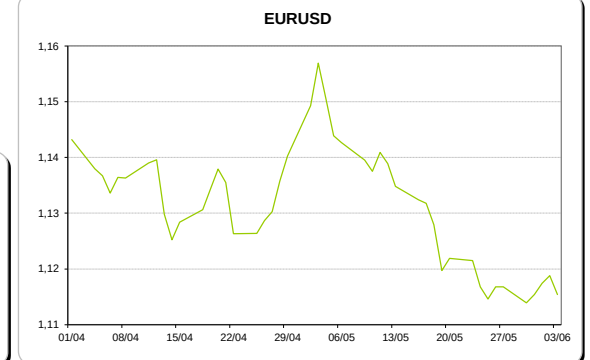
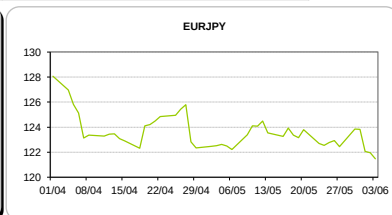
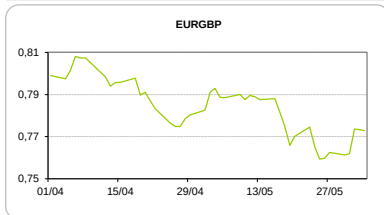


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,57	-0,47	4,20	OT 2Y	0,472	0,00	-13,40
JETFUEL	475,00	1,50	31,75	OT 5Y	1,888	0,02	0,30
DIESEL	455,75	5,25	37,25	OT 10Y	3,166	0,00	0,90
COBRE	4.597,00	-9,00	-442,00	BUND 10Y	-0,379	-4,71	-15,70
ZINCO	1.979,50	11,25	44,50	SCHATZ 2Y	0,059	-1,61	-3,70
OURO	1.240,00	29,05	-46,52	T-NOTE 10Y	2,490	-10,02	-5,60
TRIGO	492,50	7,00	21,75	T-NOTE 2Y	1,345	-11,28	6,00
LICENCA C02	5,97	-0,06	-0,02	GILT 10Y	1,371	-7,22	-27,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1154	-0,30%	-3,59%	1,1189	1,1227	1,1317
EUR/GBP	0,77285	0,06%	2,35%	0,7748	0,7768	0,7810
EUR/JPY	121,47	0,40%	0,87%	121,47	121,47	121,47
EUR/CHF	1,1080	-0,33%	-0,95%	1,1066	1,1050	1,1019
EUR/BRL	4,0041	0,07%	2,22%	4,1322	4,2497	4,4754
EUR/PLN	4,3890	-0,10%	0,08%	4,4117	4,4324	4,4687

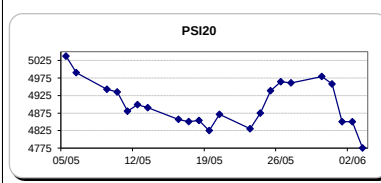


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1154	0.7729	121.47	1.1080	9.2616	7.4398	1.4669	1.54382	4.0041	9.2959
USD	0.8825	-	0.6889	106.8	0.9781	8.1745	6.5658	1.2961	1.3650	3.5468	8.2115

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,166	-2,76	-33,63
BANCO BPI	1,142	-1,04	4,67
BCP	0,024	-10,11	-50,96
MONTEPIO	0,560	-0,36	-14,50
CORT. AMORIM	7,299	1,21	22,71
CTT	8,114	0,63	-8,36
EDP	2,925	-0,48	-11,92
EDP R	6,881	-0,71	-5,09
GALP	11,660	0,09	8,77
J MARTINS	14,320	-1,24	19,38
MOTA ENGIL	1,695	-1,63	-11,95
NOS	6,349	-2,29	-12,38
PHAROL	0,145	-4,61	-46,49
NAVIGATOR	2,807	-2,20	-19,59
REN	2,632	0,30	-5,39
SEMAPA	10,625	-3,06	-16,31
SONAE CAP.	0,609	2,70	19,41
SONAE SGPS	0,915	-0,33	-12,69
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	2,70
CORT. AMORII	1,21
CTT	0,63
REN	0,30
GALP	0,09
NOS	-2,29
ALTRI	-2,76
SEMAPA	-3,06
PHAROL	-4,61
BCP	-10,11



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.775,20	-1,54%	-10,13%	5.967,98	4.455,16
CAC40	4.212,78	-0,99%	-4,64%	5.217,80	3.892,46
ESTX 50 PR	2.997,55	-1,20%	-8,26%	3.714,26	2.672,73
XTRA DAX	10.103,26	-1,03%	-5,96%	11.802,37	8.699,29
S&P 500	2.095,60	-0,46%	2,53%	2.132,82	1.810,10
IBEX 35	8.801,60	-1,74%	-7,78%	10.612,60	7.746,30
NIKKFI 225	16.642,23	0,48%	-12,56%	21.952,71	14.865,77

