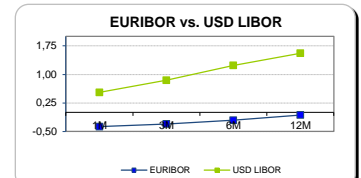


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

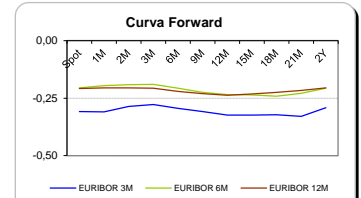
RENTA FIXA

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	0	1M	0,5272	0	0	0,2663	-0,7960
3M	-0,3010	0	0	3M	0,8456	1	1	0,3786	-0,7488
6M	-0,2030	0	-1	6M	1,2378	0	1	0,5300	-0,6508
12M	-0,0640	0	-1	12M	1,5563	0	2	0,7549	-0,4904

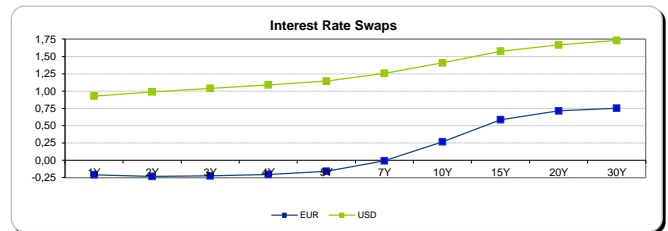


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2083	1	-1	-0,2381	-0,1347	0,2570
2Y	-0,2300	0	-3	-0,2215	-0,0474	0,3858
3Y	-0,2250	0	-4	-0,1899	0,0551	0,5027
4Y	-0,2030	0	-5	-0,1335	0,1695	0,6151
5Y	-0,1560	0	-5	-0,0555	0,2822	0,7018
7Y	-0,0060	1	-4	0,1380	0,4904	0,8562
10Y	0,2690	1	-3	0,4160	0,7033	0,9826
15Y	0,5860	1	-1	0,6792	0,8617	1,0366
20Y	0,7150	1	-1	0,7812	0,9008	1,0078
30Y	0,7530	1	0	0,7985	0,8704	0,9311

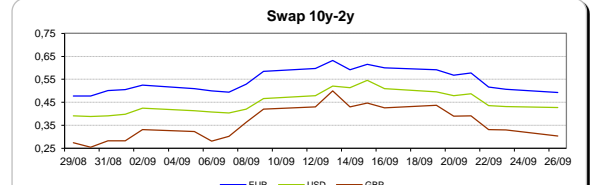
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9290	-1	-2	1,0653	1,2710	1,5410
2Y	0,9890	-1	-3	1,0965	1,3330	1,5970
3Y	1,0400	-1	-3	1,1738	1,4010	1,6410
4Y	1,0910	-1	-2	1,2180	1,4630	1,6925
5Y	1,1440	-1	-3	1,2810	1,5190	1,7500
7Y	1,2570	0	-2	1,3980	1,6160	1,8015
10Y	1,4060	0	0	1,5410	1,7210	1,8904
15Y	1,5750	0	3	1,6890	1,8352	1,8630
20Y	1,6650	-1	4	1,7610	1,8540	1,9140
30Y	1,7290	-1	5	1,8090	1,8620	1,9140

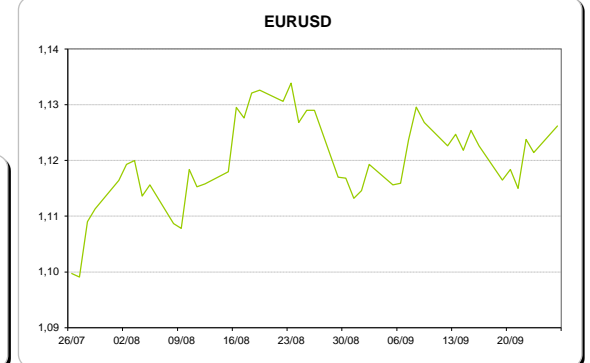
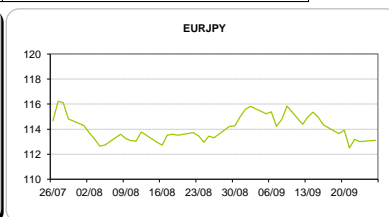
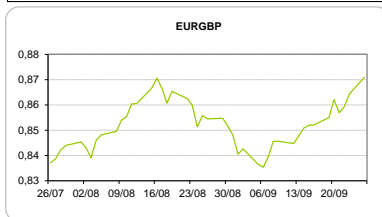


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,00	-0,24	2,11	OT 2Y	0,403	0,04	-4,30
JETFUEL	446,50	1,25	8,00	OT 5Y	1,910	0,06	14,90
DIESEL	448,75	-2,50	8,50	OT 10Y	3,330	0,02	36,50
COBRE	4.825,00	23,00	226,00	BUND 10Y	-0,422	0,07	-7,30
ZINCO	2.350,75	22,75	35,50	SCHATZ 2Y	-0,064	0,23	-8,50
OURO	1.318,94	-1,42	9,97	T-NOTE 10Y	2,459	3,16	-10,40
TRIGO	397,25	-1,75	9,00	T-NOTE 2Y	1,300	1,50	-11,30
LICENCA C02	4,97	-0,05	0,50	GILT 10Y	0,842	4,30	3,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1161	-0,53%	0,26%	1,1210	1,1256	1,1354
EUR/GBP	0,86103	0,04%	-1,51%	0,8631	0,8650	0,8689
EUR/JPY	113,09	0,70%	1,70%	113,09	113,09	113,09
EUR/CHF	1,0908	-0,61%	0,63%	1,0892	1,0876	1,0847
EUR/BRL	3,6402	0,50%	-1,09%	3,7570	3,8691	4,0837
EUR/PLN	4,2987	0,10%	1,43%	4,3245	4,3475	4,3927

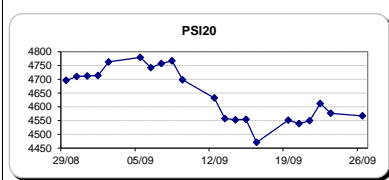


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1161	0,8610	113,09	1,0908	9,6345	7,4460	1,4735	1,46635	3,6402	8,9747
USD	0,8902	-	0,7702	101,3	0,9699	8,5709	6,6286	1,3141	1,3068	3,2478	7,9944

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,112	0,13	-34,76
BANCO BPI	1,130	0,09	3,57
BCP	0,015	0,65	-68,49
MONTEPIO	0,447	-1,54	-31,76
CORT. AMORIM	8,663	-0,76	45,65
CTT	5,995	0,08	-32,29
EDP	2,989	0,07	-10,00
EDP R	7,146	0,21	-1,43
GALP	12,165	-0,21	13,48
J MARTINS	15,435	0,46	28,68
MOTA ENGIL	1,709	1,85	-11,22
NOS	6,057	-1,51	-16,41
PHAROL	0,240	-0,41	11,08
NAVIGATOR	2,560	-1,95	-26,66
REN	2,603	0,58	-6,43
SEMAPA	11,385	-1,56	-10,32
SONAE CAP.	0,679	-0,15	33,14
SONAE SGPS	0,680	-0,44	-35,11
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGL	1,85
BCP	0,65
REN	0,58
J MARTINS	0,46
EDP R	0,21
CORT. AMORII	-0,76
NOS	-1,51
MONTEPIO	-1,54
SEMAPA	-1,56
NAVIGATOR	-1,95



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.597,29	-0,18%	-13,47%	5.625,06	4.175,28
CAC40	4.448,26	0,10%	-4,07%	5.011,65	3.892,46
ESTX 50 PR	3.002,24	0,36%	-8,12%	3.524,04	2.672,73
XTRA DAX	10.511,02	1,01%	-2,16%	11.430,87	8.699,29
S&P 500	2.168,71	0,82%	6,10%	2.193,81	1.810,10
IBEX 35	8.779,40	-0,19%	-8,01%	10.631,60	7.579,80
NIKKFI 225	16.449,84	-1,46%	-13 58%	20.012,40	14.864,01

