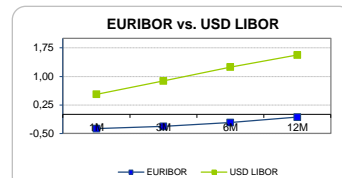


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

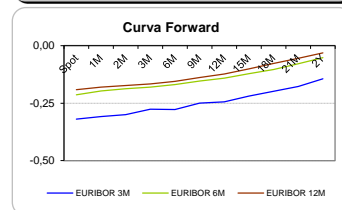
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,5326	0	0	0,2656	-0,7944
3M	-0,3120	0	-1	3M	0,8809	1	2	0,3990	-0,7292
6M	-0,2130	0	-1	6M	1,2471	0	0	0,5582	-0,6440
12M	-0,0710	0	-1	12M	1,5601	-1	0	0,8003	-0,4886

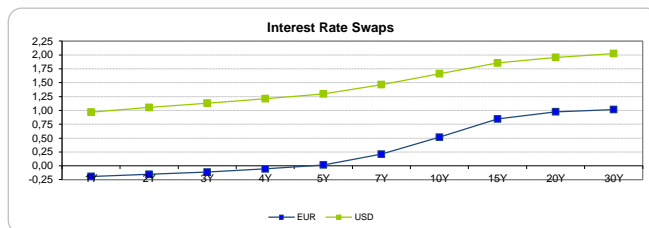


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1910	0	1	-0,1258	0,1092	0,5558
2Y	-0,1550	1	7	-0,0772	0,2040	0,6857
3Y	-0,1120	1	10	-0,0150	0,3222	0,8131
4Y	-0,0560	1	13	0,0685	0,4460	0,9217
5Y	0,0170	2	16	0,1653	0,5713	1,0083
7Y	0,2100	2	20	0,3844	0,7823	1,1551
10Y	0,5160	3	23	0,6731	0,9881	1,2692
15Y	0,8450	4	25	0,9351	1,1346	1,3101
20Y	0,9750	4	25	1,0325	1,1657	1,2736
30Y	1,0150	4	25	1,0446	1,1276	1,1904

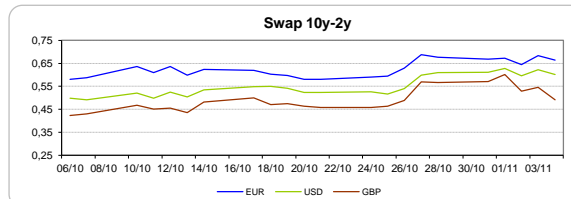
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9700	-3	3	1,1020	1,4150	1,7855
2Y	1,0530	-4	5	1,1810	1,5040	1,8550
3Y	1,1310	-5	8	1,2500	1,5965	1,9080
4Y	1,2120	-6	11	1,3350	1,6770	1,9585
5Y	1,2970	-6	14	1,4230	1,7450	2,0210
7Y	1,4660	-6	19	1,5760	1,8510	2,0665
10Y	1,6620	-6	23	1,7420	1,9650	2,1260
15Y	1,8560	-5	25	1,9070	2,0635	2,1720
20Y	1,9570	-5	26	1,9850	2,1010	2,1780
30Y	2,0250	-5	26	2,0360	2,1090	2,1610

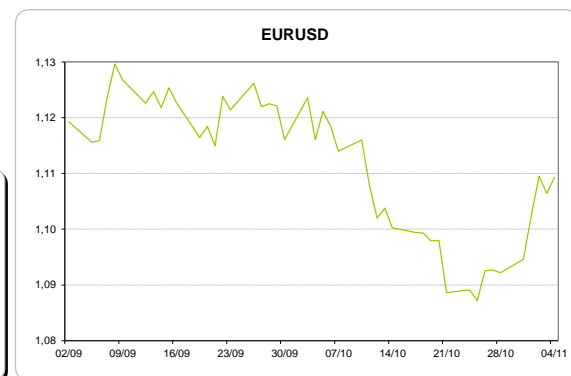
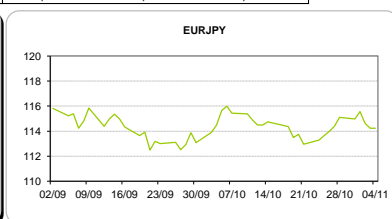
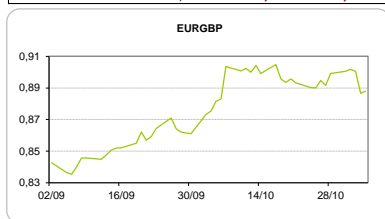


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,46	-0,89	-5,97	OT 2Y	0,346	0,01	-5,50
JETFUEL	421,50	-6,25	-34,75	OT 5Y	1,889	0,05	-11,10
DIESEL	425,25	-4,25	-38,00	OT 10Y	3,291	0,04	-16,60
COBRE	4.957,50	40,00	141,00	BUND 10Y	-0,186	-2,96	12,70
ZINCO	2.476,25	61,25	72,75	SCHATZ 2Y	-0,002	-0,69	4,80
OURO	1.303,66	0,95	35,13	T-NOTE 10Y	2,544	-3,04	-1,20
TRIGO	411,25	-0,75	15,75	T-NOTE 2Y	1,315	-2,63	-7,90
LIGENCA C02	6,43	-0,07	1,22	GILT 10Y	1,187	-7,84	28,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1093	0,26%	-0,61%	1,1140	1,1185	1,1281
EUR/GBP	0,88808	-0,17%	-1,43%	0,8900	0,8920	0,8964
EUR/JPY	114,24	0,01%	0,23%	114,24	114,24	114,24
EUR/CHF	1,0783	0,31%	1,73%	1,0768	1,0752	1,0721
EUR/BRL	3,5904	0,30%	1,66%	3,7082	3,8083	4,0130
EUR/PLN	4,3243	-0,17%	-0,39%	4,3508	4,3751	4,4216

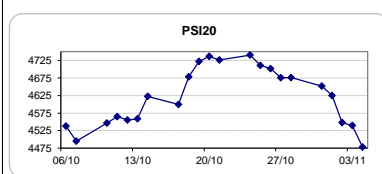


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1093	0,8881	114,24	1,0783	9,9594	7,4407	1,4912	1,44789	3,5904	9,0842
USD	0,8997	-	0,7985	103,16	0,9703	8,9460	6,6938	1,3415	1,3041	3,2380	8,1840

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,081	-0,29	-35,41
BANCO BPI	1,128	0,00	3,39
BCP	1,165	-2,67	-68,23
MONTEPIO	0,437	0,00	-33,28
CORT. AMORIM	7,966	-7,85	33,93
CTT	6,060	-0,05	-31,56
EDP	2,850	-2,03	-14,18
EDP R	6,370	-1,71	-12,14
GALP	11,815	-1,71	10,21
J MARTINS	15,570	-0,99	29,80
MOTA ENGIL	1,725	1,35	-10,39
NOS	5,763	-1,62	-20,47
PHAROL	0,248	0,40	14,78
NAVIGATOR	2,562	-0,77	-26,61
REN	2,600	-0,23	-6,54
SEMAPA	11,355	-0,53	-10,56
SONAE CAP.	0,700	0,29	37,25
SONAE SGPS	0,698	-1,13	-33,40
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
MOTA ENIGIL	1,35
PHAROL	0,40
SONAE CAP.	0,29
	
GALP	-1,71
EDP R	-1,71
EDP	-2,03
BCP	-2,67
CORT. AMORIL	-7,85
	



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.477,99	-1,36%	-15,72%	5.625,06	4.175,28
CAC40	4.377,46	-0,78%	-5,60%	5.011,65	3.892,46
ESTX 50 PR	2.954,53	-0,64%	-9,58%	3.524,04	2.672,73
XTRA DAX	10.259,13	-0,65%	-4,50%	11.430,87	8.699,29
S&P 500	2.098,29	0,46%	2,66%	2.193,81	1.810,10
IBEX 35	8.791,60	-0,99%	-7,89%	10.631,60	7.579,80
NIKKEI 225	16.905,36	-1,34%	-11,18%	20.012,40	14.864,01

