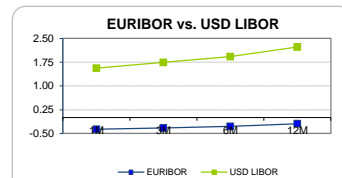


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

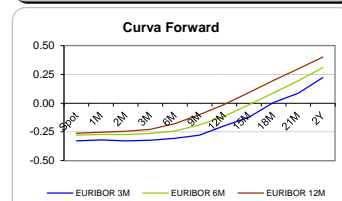
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.3690	0	0	1M	1.5601	0	0	0.4970	-0.8013
3M	-0.3280	0	0	3M	1.7413	0	6	0.5229	-0.7420
6M	-0.2760	0	-1	6M	1.9255	-1	9	0.5812	-0.6426
12M	-0.1910	0	-1	12M	2.2278	0	13	0.7833	-0.5280

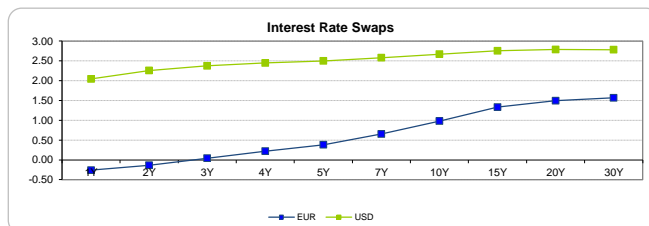


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2608	0	0	-0.0123	0.7509	1.2358
2Y	-0.1360	-1	2	0.1927	0.8880	1.3324
3Y	0.0440	-1	5	0.3775	1.0026	1.4257
4Y	0.2210	0	7	0.5368	1.1078	1.5132
5Y	0.3820	0	8	0.6734	1.2025	1.5845
7Y	0.6520	1	10	0.9080	1.3810	1.7120
10Y	0.9800	1	10	1.1925	1.5725	1.8315
15Y	1.3330	2	8	1.4717	1.7303	1.8945
20Y	1.4940	2	8	1.5864	1.7694	1.8750
30Y	1.5680	3	7	1.6209	1.7414	1.8065

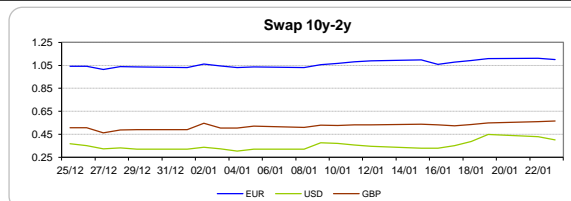
Taxa de Referência Banco Central	
Zona Euro	0.00
EUA	1.50
Reino Unido	0.50
Japão	0.10
Canadá	1.25
Suíça	-0.75
China	5.75
Brasil	7.00
Austrália	1.50
Índia	4.00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2.0440	0	16	2.4648	2.6500	2.7270
2Y	2.2580	0	20	2.5185	2.6490	2.7415
3Y	2.3760	1	22	2.5816	2.6735	2.7630
4Y	2.4480	2	23	2.5910	2.6960	2.7820
5Y	2.4990	3	24	2.6170	2.7175	2.8374
7Y	2.5800	4	24	2.6575	2.7570	2.8300
10Y	2.6710	6	24	2.7205	2.7975	2.8855
15Y	2.7530	6	22	2.7745	2.8270	2.8540
20Y	2.7870	7	20	2.7880	2.8561	2.8330
30Y	2.7820	7	19	2.7640	2.7825	2.8240

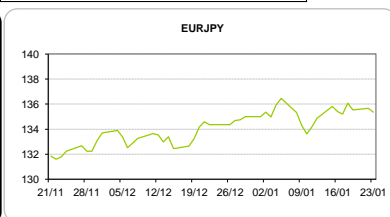
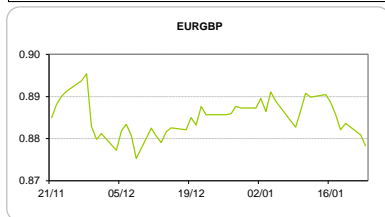


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69.94	0.91	5.21	OT 2Y	0.118	-0.02	-2.00
JETFUEL	658.75	2.00	43.67	OT 5Y	-0.359	-0.03	-6.20
DIESEL	619.50	2.50	42.12	OT 10Y	1.903	-0.03	6.50
COBRE	7,077.00	27.00	-57.00	BUND 10Y	-0.059	-0.37	7.20
ZINCO	3,434.50	-0.50	165.50	SCHATZ 2Y	0.032	0.46	0.90
OURO	1,338.43	4.81	63.18	T-NOTE 10Y	3.342	-3.61	10.80
TRIGO	421.00	-4.75	-3.75	T-NOTE 2Y	2.514	-1.55	11.90
LICENCA C02	9.03	0.28	0.84	GILT 10Y	1.469	-0.19	10.90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.2249	0.08%	3.34%	1.2321	1.2400	1.2580
EUR/GBP	0.8783	0.29%	0.84%	0.8805	0.8829	0.8886
EUR/JPY	135.35	0.23%	-0.72%	135.35	135.35	135.35
EUR/CHF	1.1785	0.07%	-0.51%	1.1773	1.1761	1.1737
EUR/BRL	3.9678	-1.01%	-0.28%	4.0322	4.0999	4.2452
EUR/PLN	4.1698	-0.04%	0.55%	4.1907	4.2128	4.2614

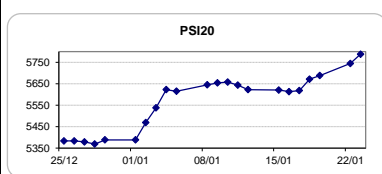


		FIXINGS CONTRA USD e EUR										
		EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.2249	0.8783	135.35	1.1785	9.8570	7.4447	1.5294	1.53773	3.9678	9.6308	
USD	0.8134	-	0.7134	110.335	0.9574	8.0210	6.0553	1.2438	1.2508	3.2306	7.8259	

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5.140	-0.19	-0.60
BANCO BPI	1.352	-0.44	15.26
BCP	0.3339	4.38	22.76
CORT. AMORIM	10.400	0.00	0.97
CTT	3.540	0.74	0.94
EDP	2.889	-0.03	0.14
EDP R	7.105	-0.07	1.98
GALP	16.395	0.09	6.98
J MARTINS	17.500	-0.03	8.06
MOTA ENGIL	4.015	-0.50	9.61
NOS	5.550	0.82	1.26
PHAROL	0.241	-3.02	-3.60
NAVIGATOR	4.640	-0.34	9.13
REN	2.558	-0.16	3.19
SEMAPA	18.860	0.75	5.98
SONAE CAP.	1.058	0.38	19.28
SONAE SGPS	1.213	-0.82	7.73
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
BGP	4.38
NOS	0.82
SEMAPA	0.75
CTT	0.74
SONAE CAP.	0.38
NAVIGATOR	-0.34
BANCO BPI	-0.44
MOTA ENGIL	-0.50
SONAE SGPS	-0.82
PHAROL	-3.02



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	5,787.74	0.75%	7.41%	5,793.14	4,455.76
CAC40	5,530.38	-0.21%	4.10%	5,567.03	4,733.82
ESTX 50 PR	3,669.88	0.13%	4.74%	3,708.82	3,214.31
XTRA DAX	13,560.80	0.72%	4.98%	13,596.89	11,479.78
S&P 500	2,839.80	0.22%	6.22%	2,842.24	2,257.02
IBEX 35	10,640.30	0.19%	5.58%	11,184.40	9,236.60
NIKKEI 225	24,124.15	1.29%	5.97%	24,129.34	18,224.68

