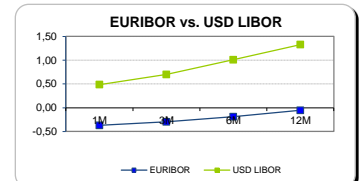


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

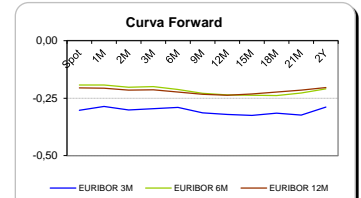
RENTA FIXA

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	-1	1M	0,4853	0	4	0,4860	-0,8026
3M	-0,2970	0	-3	3M	0,6971	0	5	0,5258	-0,7616
6M	-0,1890	0	-3	6M	1,0073	0	8	0,6175	-0,6804
12M	-0,0560	0	-3	12M	1,3289	0	9	0,8312	-0,5560

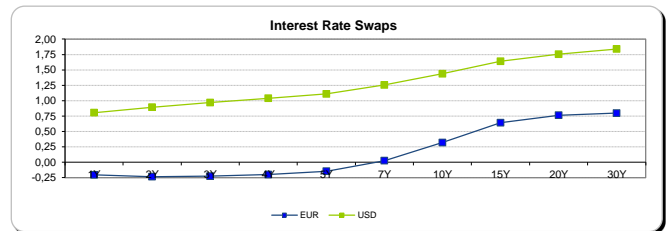


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2059	1	-4	-0,2399	-0,0935	0,3460
2Y	-0,2330	-1	-5	-0,2221	0,0070	0,4842
3Y	-0,2270	-1	-6	-0,1780	0,1207	0,6171
4Y	-0,1990	-1	-7	-0,1058	0,2451	0,7335
5Y	-0,1450	-1	-9	-0,0149	0,3714	0,8250
7Y	0,0260	-1	-12	0,2025	0,5922	0,9782
10Y	0,3190	-1	-14	0,4985	0,8092	1,1020
15Y	0,6420	-1	-14	0,7696	0,9640	1,1441
20Y	0,7650	-1	-13	0,8699	1,0020	1,1168
30Y	0,7980	-1	-12	0,8859	0,9648	1,0288

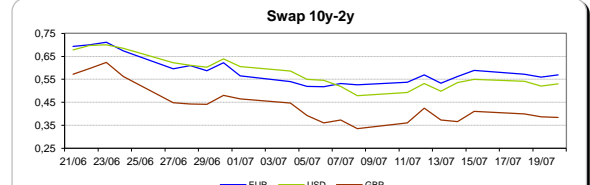
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8060	0	6	1,0294	1,2969	1,5894
2Y	0,8940	-1	5	1,0955	1,3700	1,6553
3Y	0,9690	-2	3	1,1621	1,4245	1,6450
4Y	1,0390	-2	2	1,2318	1,4905	1,7586
5Y	1,1100	-2	0	1,3022	1,5706	1,8014
7Y	1,2560	-2	-2	1,4306	1,6730	1,8805
10Y	1,4360	-2	-6	1,5875	1,7690	1,9569
15Y	1,6400	-1	-8	1,7552	1,8550	1,9640
20Y	1,7540	-1	-9	1,8469	1,9593	1,9810
30Y	1,8410	-1	-10	1,9120	1,9290	2,0429

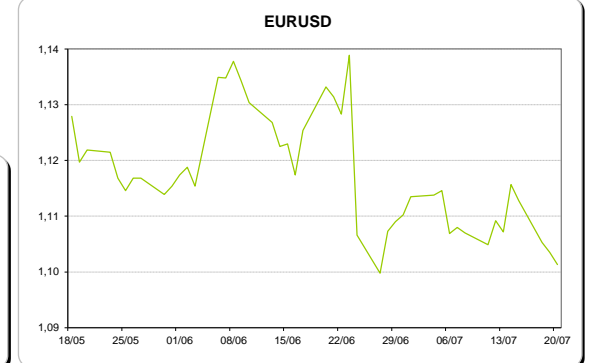
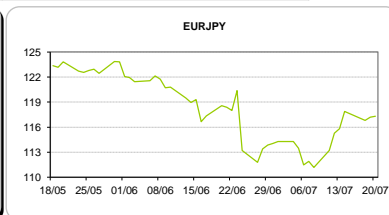
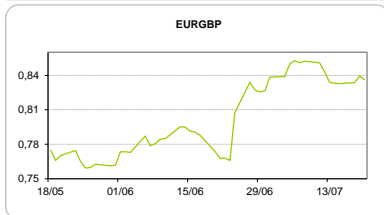


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,40	0,74	-3,89	OT 2Y	0,688	0,00	-5,60
JETFUEL	421,75	15,00	-13,50	OT 5Y	1,935	-0,02	-10,10
DIESEL	415,25	16,75	-23,50	OT 10Y	3,072	-0,01	-8,60
COBRE	4.984,00	45,00	432,00	BUND 10Y	-0,457	1,86	-14,50
ZINCO	2.240,75	24,00	263,00	SCHATZ 2Y	-0,007	1,60	-4,10
OURO	1.318,27	-13,76	28,21	T-NOTE 10Y	2,395	3,29	-4,40
TRIGO	411,25	-6,75	-76,25	T-NOTE 2Y	1,270	3,00	1,20
LICENCA C02	4.68	0,01	-1,18	GILT 10Y	0,920	2,89	-40,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1013	-0,20%	-2,82%	1,1056	1,1101	1,1194
EUR/GBP	0,83605	0,41%	-7,45%	0,8383	0,8403	0,8443
EUR/JPY	117,33	-0,11%	1,06%	117,33	117,33	117,33
EUR/CHF	1,0860	0,02%	0,20%	1,0846	1,0833	1,0804
EUR/BRL	3,5779	0,12%	7,32%	3,6955	3,8087	4,0095
EUR/PLN	4,3759	0,13%	0,30%	4,4024	4,4259	4,4670

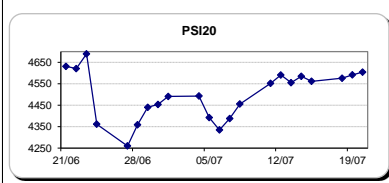


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1013	0,8361	117,33	1,0860	9,4651	7,4397	1,4346	1,46996	3,5779	9,3502
USD	0,9083	-	0,7588	106,69	0,9859	8,5979	6,7567	1,3036	1,3358	3,2418	8,4916

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,254	-0,49	-31,78
BANCO BPI	1,121	0,18	2,75
BCP	0,019	1,57	-60,31
MONTEPIO	0,480	-0,41	-26,72
CORT. AMORIM	7,150	-0,28	20,21
CTT	7,368	0,71	-16,78
EDP	2,960	1,20	-10,87
EDP R	6,935	-0,57	-4,34
GALP	12,625	-0,71	17,77
J MARTINS	14,025	-1,34	16,92
MOTA ENGIL	1,729	1,35	-10,18
NOS	5,602	0,63	-22,69
PHAROL	0,178	12,66	-17,62
NAVIGATOR	2,688	0,15	-23,00
REN	2,652	0,19	-4,67
SEMAPA	10,615	0,71	-16,38
SONAE CAP.	0,542	0,00	6,27
SONAE SGPS	0,684	3,79	-34,73
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	12,66
SONAE SGPS	3,79
BCP	1,57
MOTA ENIGL	1,35
EDP	1,20
MONTEPIO	-0,41
ALTRI	-0,49
EDP R	-0,57
GALP	-0,71
J MARTINS	-1,34



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.604,34	0,27%	-13,34%	5.929,72	4.175,28
CAC40	4.397,76	1,15%	-5,55%	5.217,80	3.892,46
ESTX 50 PR	2.966,95	1,22%	-9,20%	3.714,26	2.672,73
XTRA DAX	10.142,01	1,61%	-5,59%	11.802,37	8.699,29
S&P 500	2.174,18	0,48%	6,37%	2.175,63	1.810,10
IBEX 35	8.575,50	1,06%	-10,15%	11.612,60	7.579,80
NIKKFI 225	16.681,89	-0,25%	-12,36%	20.946,93	14.864,01

