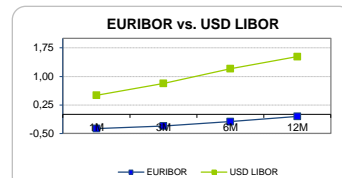


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

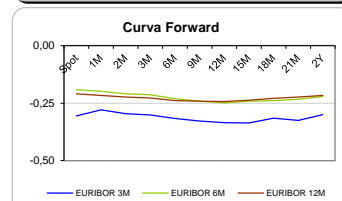
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	0,5077	-1	3	0,2806	-0,8030
3M	-0,2990	0	-1	3M	0,8170	0	15	0,3856	-0,7416
6M	-0,1880	0	0	6M	1,2040	0	25	0,5021	-0,6588
12M	-0,0490	0	1	12M	1,5195	-1	25		-0,5000

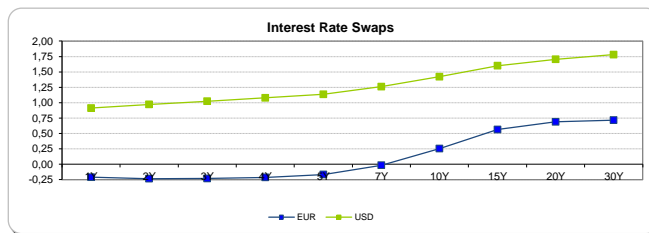


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2092	0	1	-0,2456	-0,1411	0,2380
2Y	-0,2340	-1	2	-0,2302	-0,0559	0,3799
3Y	-0,2320	-1	2	-0,2003	0,0454	0,4873
4Y	-0,2130	-1	2	-0,1429	0,1614	0,5988
5Y	-0,1660	-1	1	-0,0647	0,2689	0,6862
7Y	-0,0160	-1	0	0,1261	0,4746	0,8360
10Y	0,2560	-1	-1	0,3992	0,6825	0,9531
15Y	0,5650	-1	-2	0,6560	0,8366	1,0098
20Y	0,6880	0	-1	0,7571	0,8716	0,9729
30Y	0,7170	0	-1	0,7643	0,8351	0,8949

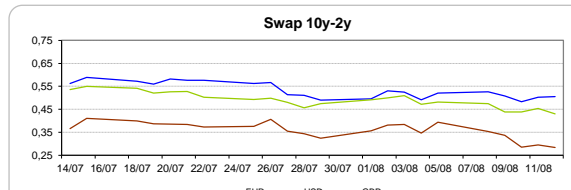
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9130	-3	18	1,0107	1,2010	1,4745
2Y	0,9720	-4	18	1,0195	1,2640	1,5265
3Y	1,0240	-5	17	1,0975	1,3335	1,5510
4Y	1,0780	-5	17	1,1545	1,3945	1,6170
5Y	1,1360	-4	17	1,2165	1,4485	1,6831
7Y	1,2610	-4	16	1,3305	1,5425	1,7255
10Y	1,4210	-3	14	1,4725	1,6470	1,7875
15Y	1,6020	-2	11	1,6190	1,7666	1,8270
20Y	1,7050	-2	10	1,6990	1,7925	1,8400
30Y	1,7790	-1	8	1,7505	1,7925	1,8615

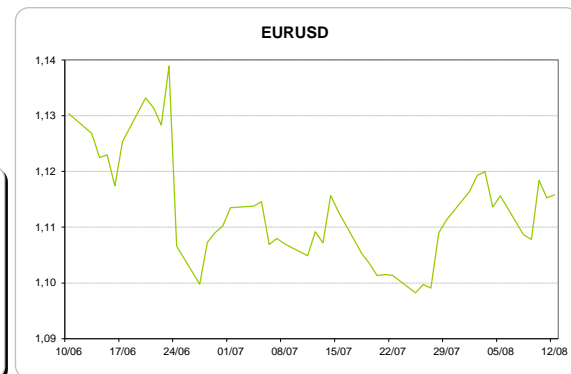
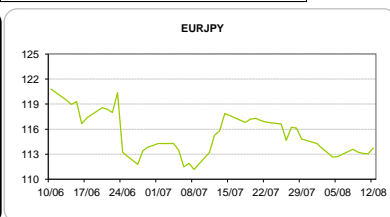
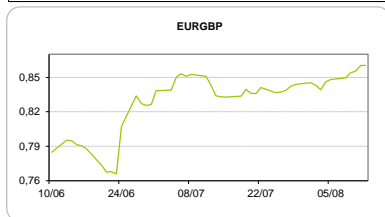


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,78	0,74	-2,27	OT 2Y	0,368	-0,02	-34,60
JETFUEL	414,75	7,25	-10,75	OT 5Y	1,563	-0,01	-31,80
DIESEL	410,75	7,25	-10,50	OT 10Y	2,702	-0,04	-39,70
COBRE	4.848,00	27,00	99,00	BUND 10Y	-0,566	-0,64	-3,30
ZINCO	2.269,50	-12,75	132,25	SCHATZ 2Y	-0,009	0,46	3,90
OURR	1.341,59	2,88	8,52	T-NOTE 10Y	2,322	-5,81	1,70
TRIGO	427,50	-9,50	-33,50	T-NOTE 2Y	1,213	-4,87	1,80
LICENCA C02	4.90	0,02	0,27	GILT 10Y	0,624	-0,35	-21,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1158	0,04%	0,60%	1,1201	1,1249	1,1346
EUR/GBP	0,8605	-0,01%	-2,06%	0,8624	0,8643	0,8680
EUR/JPY	113,77	-0,63%	1,34%	113,77	113,77	113,77
EUR/CHF	1,0881	-0,15%	0,52%	1,0867	1,0853	1,0828
EUR/BRL	3,5451	-1,23%	2,86%	3,6588	3,7777	3,9780
EUR/PLN	4,2712	-0,23%	2,88%	4,2956	4,3182	4,3597

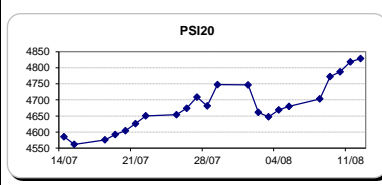


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1158	0,8605	113,77	1,0881	9,4369	7,4403	1,4476	1,45868	3,5451	9,1553
USD	0,8947	-	0,7734	100,95	0,9734	8,4367	6,6566	1,2943	1,2999	3,1570	8,2114

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,564	-0,17	-25,28
BANCO BPI	1,130	0,36	3,57
BCP	0,019	-0,52	-60,92
MONTEPIO	0,475	0,00	-27,48
CORT. AMORIM	8,331	1,07	40,06
CTT	7,123	0,42	-19,55
EDP	3,106	-0,26	-6,47
EDP R	7,158	-0,58	-1,27
GALP	13,345	1,60	24,49
J MARTINS	15,210	-0,46	26,80
MOTA ENGL	1,805	0,56	-6,23
NOS	6,000	0,00	-17,20
PHAROL	0,176	-1,68	-18,54
NAVIGATOR	2,984	0,34	-14,52
REN	2,727	0,89	-1,98
SEMAPA	12,055	0,25	-5,04
SONAE CAP.	0,640	1,75	25,49
SONAE SGPS	0,707	1,58	-32,54
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	1,75
GALP	1,60
SONAE SGPS	1,58
CORT. AMORII	1,07
REN	0,89
EDP	-0,26
J MARTINS	-0,46
BCP	-0,52
EDP R	-0,58
PHAROL	-1,68



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.828,61	0,22%	-9,12%	5.640,63	4.175,28
CAC40	4.050,19	-0,08%	-2,95%	5.051,72	3.892,46
ESTX 50 PR	3.044,94	-0,13%	-6,81%	3.579,86	2.672,73
XTRA DAX	10.713,43	-0,27%	-0,28%	11.430,87	8.699,29
S&P 500	2.182,53	-0,15%	6,78%	2.188,45	1.810,10
IBEX 35	8.716,40	-0,04%	-8,67%	11.057,10	7.579,80
NIKKEI 225	16.919,92	1,10%	-11,11%	20.946,93	14.864,01

