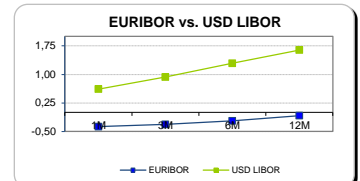


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

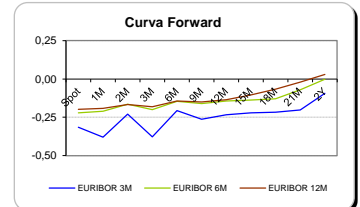
RENTA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,6167	1	8	0,2583	-0,7988
3M	-0,3140	0	0	3M	0,9307	0	4	0,3859	-0,7490
6M	-0,2190	0	-1	6M	1,2927	0	3	0,5506	-0,6800
12M	-0,0800	0	-1	12M	1,6407	0	6	0,7930	-0,5122

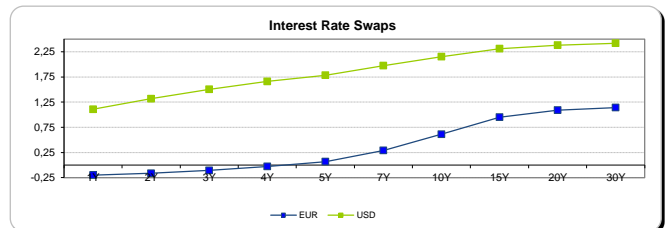


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1987	1	-1	-0,1374	0,2375	0,8096
2Y	-0,1640	-1	0	-0,0531	0,3743	0,9585
3Y	-0,1070	-1	2	0,0441	0,5195	1,0887
4Y	-0,0280	-1	4	0,1615	0,6644	1,2021
5Y	0,0690	-1	6	0,2906	0,7991	1,2863
7Y	0,2910	-1	9	0,5534	1,0249	1,4294
10Y	0,6130	-2	11	0,8719	1,2355	1,5418
15Y	0,9520	-2	11	1,1519	1,3867	1,5801
20Y	1,0900	-2	12	1,2580	1,4202	1,5433
30Y	1,1410	-2	13	1,2859	1,3929	1,4698

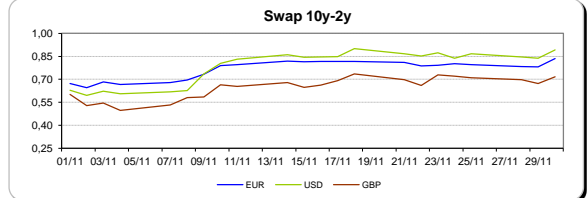
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1080	-1	11	1,5353	2,1770	2,4960
2Y	1,3160	-2	21	1,7025	2,2655	2,5360
3Y	1,5040	-3	31	1,8700	2,3410	2,5620
4Y	1,6600	-3	38	1,9875	2,3985	2,6010
5Y	1,7850	-4	42	2,0855	2,4450	2,6592
7Y	1,9740	-3	45	2,2280	2,5165	2,6575
10Y	2,1530	-3	44	2,3640	2,5800	2,6830
15Y	2,3100	-3	41	2,4800	2,6300	2,6835
20Y	2,3810	-3	38	2,5240	2,6340	2,6695
30Y	2,4180	-2	35	2,5350	2,5995	2,6370

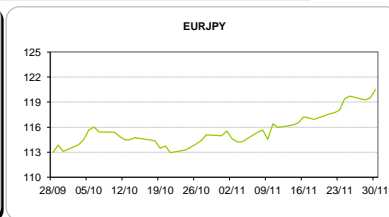


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,12	3,74	1,51	OT 2Y	0,335	-0,02	-2,70
JETFUEL	426,25	-14,50	-32,00	OT 5Y	2,245	0,09	38,10
DIESEL	436,25	-11,25	-33,25	OT 10Y	3,710	0,09	39,20
COBRE	5.739,50	-176,00	862,00	BUND 10Y	-0,071	4,10	9,10
ZINCO	2.689,50	-201,75	293,75	SCHATZ 2Y	-0,130	0,46	-13,90
OURO	1.173,92	-14,33	-103,38	T-NOTE 10Y	3,138	7,20	46,70
TRIGO	410,50	1,75	-23,25	T-NOTE 2Y	1,718	3,03	26,10
LICENCA C02	4,57	0,01	-1,33	GILT 10Y	1,491	4,01	22,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0635	0,56%	-2,84%	1,0684	1,0732	1,0837
EUR/GBP	0,8525	-0,51%	5,63%	0,8545	0,8565	0,8609
EUR/JPY	120,48	-0,83%	-4,57%	120,48	120,48	120,48
EUR/CHF	1,0781	-0,07%	0,73%	1,0766	1,0749	1,0718
EUR/BRL	3,5828	0,88%	-2,21%	3,6933	3,8005	3,9975
EUR/PLN	4,4514	-0,35%	-3,24%	4,4769	4,5012	4,5485

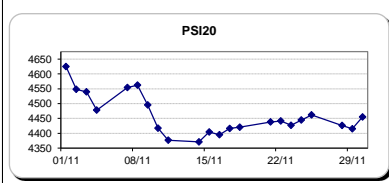


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.0635	0.8525	120.48	1,0781	9,7895	7.4406	1.4212	1,43248	3,5828	9.0235
USD	0.9427	-	0.8011	113.85	1,0184	9,2316	7.0140	1.3442	1.3530	3,3849	8.5133

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,660	1,55	-23,27
BANCO BPI	1,127	-0,18	3,30
BCP	1,1800	0,41	-67,83
MONTEPIO	0,431	0,00	-34,20
CORT. AMORIM	8,000	-0,47	34,50
CTT	5,875	0,29	-33,65
EDP	2,727	0,63	-17,89
EDP R	6,006	0,30	-17,16
GALP	12,765	4,50	19,08
J MARTINS	14,910	0,03	24,30
MOTA ENGIL	1,511	-0,85	-21,51
NOS	5,349	-0,06	-26,18
PHAROL	0,168	0,00	-22,25
NAVIGATOR	2,934	0,79	-15,95
REN	2,579	0,08	-7,30
SEMAPA	12,150	1,04	-4,29
SONAE CAP.	0,712	1,42	39,61
SONAE SGPS	0,795	-0,13	-24,14
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
GALP	4,50
ALTRI	1,55
SONAE CAP.	1,42
SEMAPA	1,04
NAVIGATOR	0,79
NOS	-0,06
SONAE SGPS	-0,13
BANCO BPI	-0,18
CORT. AMORII	-0,47
MOTA ENGL	-0,85



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.554,87	0,90%	-16,15%	5.434,99	4.175,28
CAC40	4.478,34	0,59%	-1,27%	4.975,71	3.892,46
ESTX 50 PR	3.051,61	0,43%	-6,61%	3.524,04	2.672,73
XTRA DAX	10.640,30	0,19%	-0,96%	11.430,87	8.699,29
S&P 500	2.208,22	0,16%	8,04%	2.214,10	1.810,10
IBEX 35	8.688,20	0,24%	-8,97%	10.476,60	7.579,80
NIKKEI 225	18.308,48	0,01%	-3,81%	20.012,40	14.864,01

