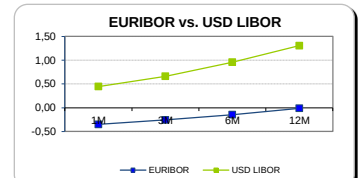


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

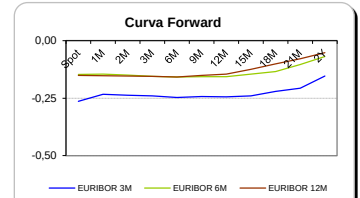
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3510	0	-1	1M	0,4460	0	1	0,5129	-0,7718
3M	-0,2580	0	-1	3M	0,6623	0	3	0,5892	-0,7334
6M	-0,1440	0	0	6M	0,9579	0	5	0,7356	-0,6462
12M	-0,0120	0	0	12M	1,3030	0	7	1,0003	-0,5220

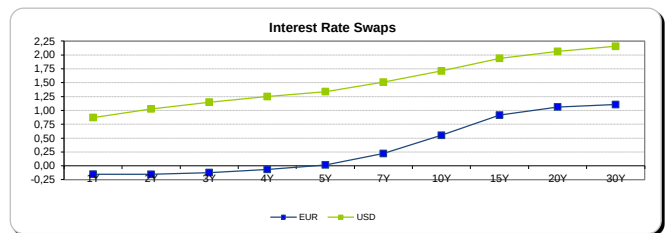


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1515	0	0	-0,1456	0,1319	0,6343
2Y	-0,1530	-1	0	-0,0992	0,2505	0,7851
3Y	-0,1220	-1	-1	-0,0226	0,3780	0,9267
4Y	-0,0640	-1	-1	0,0750	0,5172	1,0511
5Y	0,0160	-2	-2	0,1860	0,6535	1,1501
7Y	0,2220	-2	-4	0,4361	0,8877	1,3066
10Y	0,5510	-2	-5	0,7608	1,1212	1,4429
15Y	0,9150	-2	-4	1,0612	1,2941	1,4967
20Y	1,0630	-2	-3	1,1764	1,3338	1,4606
30Y	1,1050	-2	-3	1,1940	1,2937	1,3690

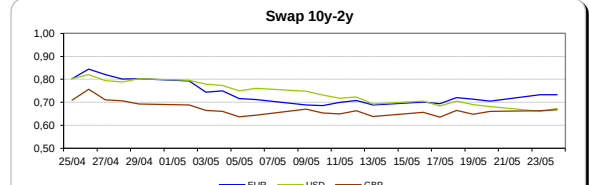
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8700	1	10	1,2180	1,5650	1,8740
2Y	1,0280	1	13	1,3130	1,6325	1,9440
3Y	1,1470	1	15	1,4163	1,7359	1,9720
4Y	1,2500	1	15	1,4915	1,7860	2,0530
5Y	1,3390	1	13	1,5704	1,8505	2,1240
7Y	1,5090	1	11	1,6950	1,9645	2,1910
10Y	1,7120	1	8	1,8455	2,0970	2,2755
15Y	1,9400	1	6	2,0560	2,2065	2,3275
20Y	2,0630	1	5	2,1535	2,2785	2,3485
30Y	2,1560	1	4	2,2200	2,2885	2,3685

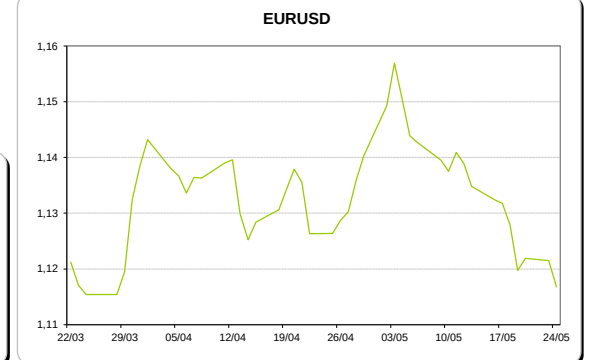
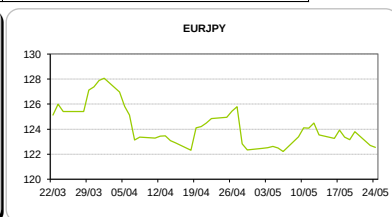
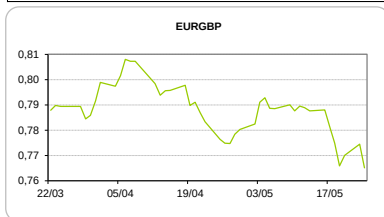


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,59	0,24	3,52	OT 2Y	0,506	-0,03	-20,20
JETFUEL	472,75	5,00	42,50	OT 5Y	1,772	-0,04	-29,40
DIESEL	453,00	8,00	50,25	OT 10Y	3,031	-0,05	-26,30
COBRE	4.565,00	-16,00	-469,00	BUND 10Y	0,253	0,07	-6,80
ZINCO	1.836,50	-25,50	-70,50	SCHATZ 2Y	0,085	0,00	0,00
OURO	1.229,90	-19,22	-2,63	T-NOTE 10Y	2,636	3,36	0,60
TRIGO	468,00	6,00	-6,00	T-NOTE 2Y	1,420	2,26	9,80
LICENCA C02	5,81	0,07	-0,16	GILT 10Y	1,737	2,74	-11,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1168	-0,42%	-0,85%	1,1202	1,1243	1,1334
EUR/GBP	0,76513	1,22%	1,47%	0,7671	0,7691	0,7736
EUR/JPY	122,56	0,11%	1,95%	122,56	122,56	122,56
EUR/CHF	1,1066	0,32%	-0,72%	1,1053	1,1038	1,1009
EUR/BRL	3,9703	1,02%	0,94%	4,0961	4,2126	4,4412
EUR/PLN	4,4222	0,50%	-0,28%	4,4441	4,4653	4,5001

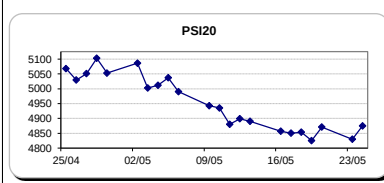


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1168	0,7651	122,56	1,1066	9,2671	7,4368	1,4623	1,55245	3,9703	9,3045
USD	0,8961	-	0,6846	109,89	0,9926	8,3143	6,6634	1,3102	1,3918	3,5480	8,3399

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,229	3,13	-32,31
BANCO BPI	1,159	-0,26	6,23
BCP	0,030	-3,49	-37,80
MONTEPIO	0,566	0,18	-13,59
CORT. AMORIM	7,000	-0,53	17,69
CTT	7,997	1,54	-9,68
EDP	2,879	1,27	-13,31
EDP R	6,831	0,53	-5,78
GALP	11,825	1,59	10,31
J MARTINS	14,195	1,43	18,34
MOTA ENGIL	1,690	6,96	-12,21
NOS	6,590	1,03	-9,05
PHAROL	0,122	-2,40	-54,98
NAVIGATOR	2,831	3,32	-18,90
REN	2,649	1,11	-4,78
SEMAPA	10,950	2,10	-13,75
SONAE CAP.	0,627	0,00	22,94
SONAE SGPS	0,922	1,88	-12,02
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	6,96
NAVIGATOR	3,32
ALTRI	3,13
SEMAPA	2,10
SONAE SGPS	1,88
BANCO BPI	-0,26
CORT. AMORII	-0,53
PHAROL	-2,40
BCP	-3,49



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.874,67	0,92%	-8,25%	6.117,81	4.455,16
CAC40	4.431,52	2,46%	-4,43%	5.217,80	3.892,46
ESTX 50 PR	3.010,12	2,63%	-7,88%	3.714,26	2.672,73
XTRA DAX	10.057,31	2,18%	-6,38%	11.920,31	8.699,29
SP& 500	2.074,08	1,29%	1,49%	2.132,82	1.810,10
IBEX 35	8.918,10	2,34%	-6,56%	10.612,60	7.746,30
NIKKEI 225	16.498,76	-0,94%	-13,32%	21.952,71	14.865,77

