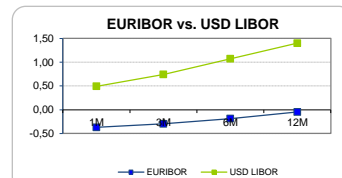


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

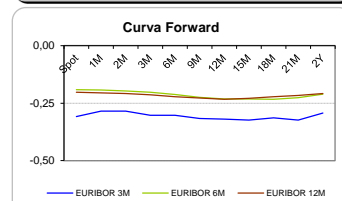
RENTA FIXA

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	0,4927	0	4	0,4610	-0,7976
3M	-0,2980	0	-2	3M	0,7430	1	12	0,5111	-0,7526
6M	-0,1870	0	-1	6M	1,0732	1	18	0,5984	-0,6678
12M	-0,0490	0	0	12M	1,3986	1	19	0,8137	-0,5250

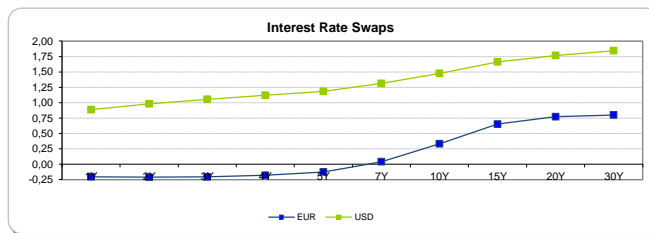


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2020	0	-1	-0,2327	-0,1175	0,2820
2Y	-0,2100	0	0	-0,2203	-0,0267	0,4115
3Y	-0,2050	-1	0	-0,1857	0,0836	0,5362
4Y	-0,1790	-1	-2	-0,1231	0,1919	0,6469
5Y	-0,1240	-2	-4	-0,0424	0,3098	0,7537
7Y	0,0430	-3	-7	0,1587	0,5182	0,8838
10Y	0,3320	-3	-9	0,4380	0,7276	1,0060
15Y	0,6520	-4	-9	0,6964	0,8766	1,0456
20Y	0,7720	-4	-9	0,7890	0,9065	1,0092
30Y	0,8000	-5	-8	0,7929	0,8632	0,9211

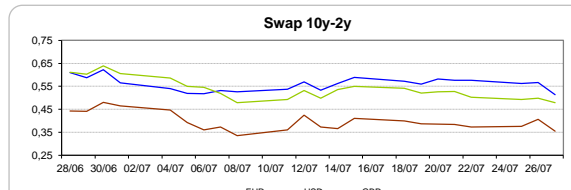
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8860	2	20	1,0405	1,2847	1,5504
2Y	0,9830	2	22	1,1058	1,3280	1,6141
3Y	1,0550	2	20	1,1649	1,4151	1,6440
4Y	1,1210	2	1	1,2248	1,4600	1,7149
5Y	1,1840	2	14	1,2890	1,5365	1,7579
7Y	1,3130	1	10	1,4096	1,6356	1,8325
10Y	1,4770	0	4	1,5586	1,7468	1,9034
15Y	1,6620	-1	-3	1,7154	1,8487	1,9425
20Y	1,7680	-1	-6	1,8027	1,9065	1,9590
30Y	1,8440	-2	-9	1,8628	1,9095	1,9851

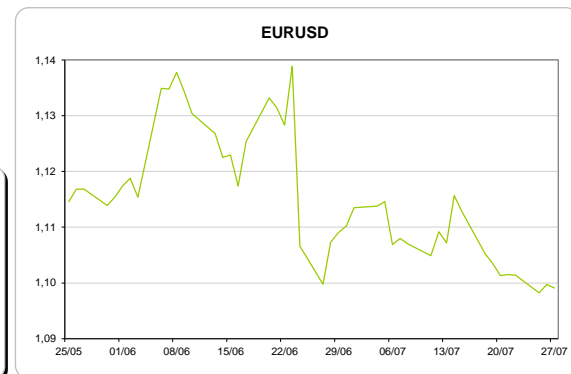
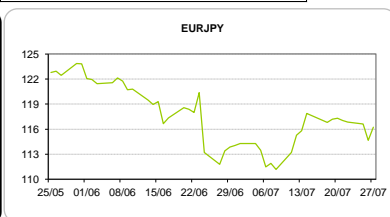
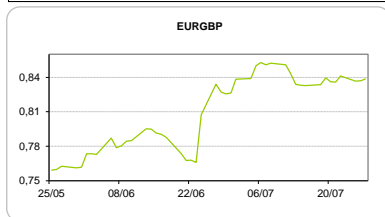


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	43,64	-1,23	-4,13	OT 2Y	0,535	-0,10	-34,90
JETFUEL	392,25	-1,00	-31,00	OT 5Y	1,810	-0,07	-30,80
DIESEL	391,75	-5,00	-36,25	OT 10Y	2,996	-0,04	-30,60
COBRE	4.917,00	31,00	232,00	BUND 10Y	-0,538	-6,21	-4,80
ZINCO	2.227,75	-19,75	210,00	SCHATZ 2Y	-0,005	-1,15	2,00
OURO	1.327,61	7,32	3,06	T-NOTE 10Y	2,356	-1,64	9,40
TRIGO	415,25	0,25	-43,00	T-NOTE 2Y	1,258	-1,87	14,60
LICENCA C02	4,54	0,02	-0,23	GILT 10Y	0,831	-8,47	-20,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0991	-0,05%	-0,06%	1,1036	1,1084	1,1179
EUR/GBP	0,83875	-0,20%	-0,57%	0,8408	0,8428	0,8465
EUR/JPY	116,23	-1,34%	-3,81%	116,23	116,23	116,23
EUR/CHF	1,0919	-0,14%	-1,19%	1,0907	1,0894	1,0866
EUR/BRL	3,6138	-0,41%	3,54%	3,7323	3,8519	4,0657
EUR/PLN	4,3764	-0,30%	1,99%	4,4025	4,4265	4,4691

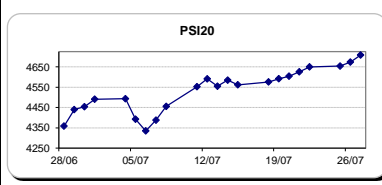


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0991	0,8388	116.23	1,0919	9,5327	7,4398	1,4526	1,47321	3,6138	9,4484
USD	0,9099	-	0,7624	105.69	0,9935	8,6790	6,7695	1,3216	1,3389	3,2865	8,5987

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,481	1,46	-27,02
BANCO BPI	1,118	0,63	2,47
BCP	0,019	-5,10	-61,94
MONTEPIO	0,477	-0,63	-27,18
CORT. AMORIM	7,250	0,97	21,89
CTT	7,480	1,85	-15,52
EDP	3,025	0,17	-8,91
EDP R	7,165	0,70	-1,17
GALP	12,235	-0,16	14,13
J MARTINS	14,560	0,00	21,38
MOTA ENGIL	1,722	1,29	-10,55
NOS	6,127	6,04	-15,44
PHAROL	0,179	-1,10	-17,16
NAVIGATOR	2,859	0,53	-18,10
REN	2,697	0,11	-3,06
SEMAPA	11,285	-0,57	-11,11
SONAE CAP.	0,592	0,85	16,08
SONAE SGPS	0,700	2,79	-33,21
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
NOS	6,04
SONAE SGPS	2,79
CTT	1,85
ALTRI	1,46
MOTA ENIGL	1,29
GALP	-0,16
SEMAPA	-0,57
MONTEPIO	-0,63
PHAROL	-1,10
BCP	-5,10



INDICE	Last	Var. 1D	YTD%	MAX Annual	MIN Annual
PSI 20	4.708.62	0,74%	-11,38%	5.780,96	4.175,28
CAC40	4.446,96	1,19%	-4,10%	5.217,80	3.892,46
ESTX 50 PR	2.999,48	0,69%	-8,20%	3.686,57	2.672,73
XTRA DAX	10.319,55	0,70%	-3,94%	11.669,86	8.699,29
S&P 500	2.163,74	-0,25%	5,86%	2.175,63	1.810,10
IBEX 35	8.661,40	1,18%	-9,25%	11.362,40	7.579,80
NIKKEI 225	16.664,82	1,72%	-12,45%	20.946,93	14.864,01

