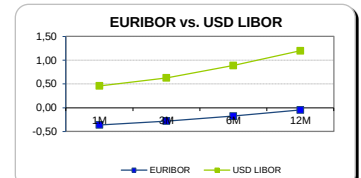


AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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

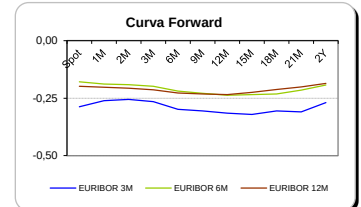
RENDA FIXA

INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3610	0	-1	1M	0,4588	1	0	0,4994	-0,8556
3M	-0,2810	0	-2	3M	0,6271	0	-5	0,5484	-0,8002
6M	-0,1760	0	-3	6M	0,8869	-1	-9	0,6560	-0,7180
12M	-0,0490	0	-3	12M	1,1957	-1	-12	0,8978	-0,6140

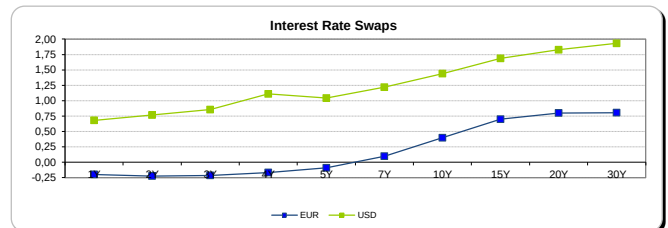


INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1980	-1	-4	-0,2356	-0,0411	0,4178
2Y	-0,2220	-1	-6	-0,2111	0,0755	0,5518
3Y	-0,2120	-1	-8	-0,1543	0,1894	0,6746
4Y	-0,1660	-1	-9	-0,0679	0,3136	0,7818
5Y	-0,0910	-1	-9	0,0289	0,4338	0,8696
7Y	0,1000	-1	-10	0,2477	0,6401	1,0040
10Y	0,3980	-2	-12	0,5323	0,8375	1,1061
15Y	0,6990	-4	-19	0,7784	0,9643	1,1246
20Y	0,8010	-6	-24	0,8589	0,9809	1,0769
30Y	0,8050	-8	-28	0,8490	0,9240	0,9789

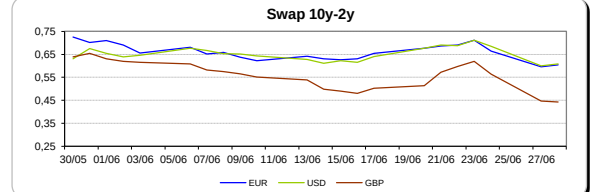
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0.6820	-10	-21	0.8019	1,1220	1,4765
2Y	0.7660	-14	-29	0.8770	1,2130	1,5405
3Y	0.8540	-16	-33	0.9520	1,3000	1,5900
4Y	1.1090	2	-15	1.0400	1,3755	1,6565
5Y	1.0410	-16	-33	1.1250	1,4425	1,7290
7Y	1.2180	-16	-31	1.2745	1,5620	1,7920
10Y	1.4400	-16	-29	1.4495	1,6940	1,8730
15Y	1.6870	-14	-27	1.6495	1,8305	1,9400
20Y	1.8260	-13	-26	1.7520	1,8795	1,9620
30Y	1.9320	-13	-25	1.8235	1,9020	1,9685

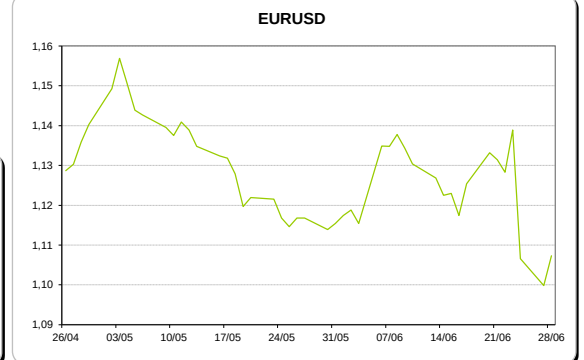
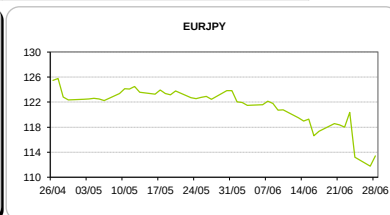
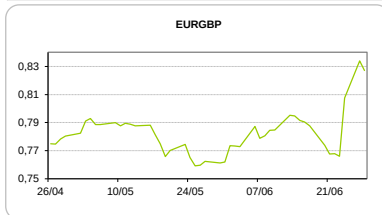


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,82	0,66	-2,13	OT 2Y	0,761	-0,12	23,70
JETFUEL	423,25	-12,25	-51,25	OT 5Y	1,976	-0,14	18,70
DIESEL	428,00	-14,00	-26,25	OT 10Y	3,151	-0,15	10,50
COBRE	4.705,50	12,00	15,00	BUND 10Y	-0,495	-0,43	-27,30
ZINCO	1.993,00	-22,75	95,00	SCHATZ 2Y	-0,032	-0,69	-12,80
OURO	1.315,11	-9,44	102,16	T-NOTE 10Y	2,262	0,00	-34,50
TRIGO	459,50	1,25	-32,25	T-NOTE 2Y	1,120	0,75	-32,20
LICENCA C02	4,69	-0,08	-1,35	GILT 10Y	1,042	0,46	-49,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.1073	0,68%	-0,59%	1.1110	1.1146	1.1228
EUR/GBP	0,8272	0,82%	-7,97%	0.8294	0.8314	0.8356
EUR/JPY	113,4	-1,41%	9,22%	113,40	113,40	113,40
EUR/CHF	1.0846	-0,53%	1,90%	1.0826	1.0807	1.0767
EUR/BRL	3.6625	2,10%	8,62%	3.7734	3.8819	4.0821
EUR/PLN	4.4271	0,82%	-0,68%	4.4497	4.4701	4.5063

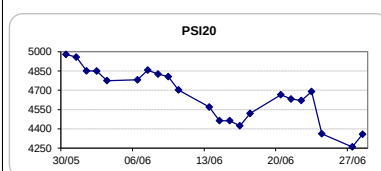


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1073	0,8272	113,40	1,0846	9,4445	7,4380	1,4463	1,5021	3,6625	9,4079
USD	0,9047	-	0,7506	102,76	0,9801	8,5477	6,7289	1,3080	1,3581	3,3241	8,5025

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	2,895	0,94	-39,31
BANCO BPI	1,098	0,83	0,64
BCP	0,018	4,00	-62,76
MONTEPIO	0,501	-1,38	-23,51
CORT. AMORIM	7,129	1,97	19,86
CTT	7,299	4,12	-17,56
EDP	2,641	2,84	-20,48
EDP R	6,624	3,55	-8,63
GALP	11,740	1,91	9,51
J MARTINS	13,540	1,46	12,88
MOTA ENGIL	1,464	2,38	-23,95
NOS	5,483	1,97	-24,33
PHAROL	0,101	9,78	-53,26
NAVIGATOR	2,538	1,60	-27,29
REN	2,502	1,54	-10,06
SEMAPA	9,840	1,85	-22,49
SONAE CAP.	0,546	3,80	7,06
SONAE SGPS	0,708	0,14	-32,44
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	9,78
CTT	4,12
BCP	4,00
SONAE CAP.	3,80
EDP R	3,55
MONTEPIO	-1,38



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.358,46	2,31%	-17,97%	5.929,72	4.175,28
CAC40	4.088,85	2,61%	-11,82%	5.217,80	3.892,46
ESTX 50 PR	2.754,05	2,10%	-15,71%	3.714,26	2.672,73
XTRA DAX	9.428,20	1,72%	-12,24%	11.802,37	8.699,29
S&P 500	2.016,40	0,81%	-1,33%	2.132,82	1.810,10
IBEX 35	7.828,10	2,39%	-17,98%	11.612,60	7.579,80
NIKKFI 225	15.233,14	0,04%	-19,44%	20.946,93	14.864,01

