

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

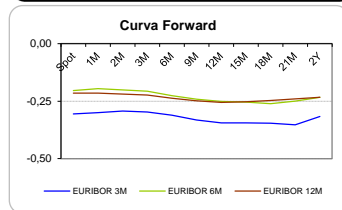
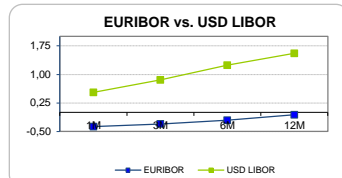
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RENTA FIXA

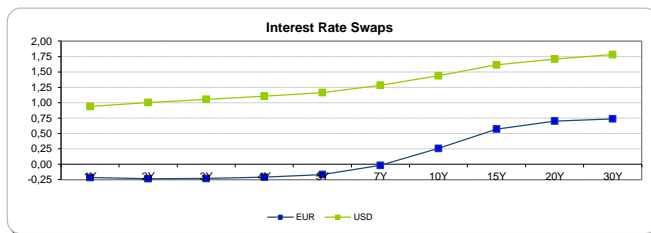
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5267	0	0	0,2656	-0,8100
3M	-0,3020	0	0	3M	0,8538	0	2	0,3759	-0,7488
6M	-0,2020	0	-1	6M	1,2419	0	1	0,5269	-0,6498
12M	-0,0610	0	-1	12M	1,5512	0	1	0,7495	-0,4904

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2150	0	-2	-0,2577	-0,1371	0,2213
2Y	-0,2340	0	-4	-0,2457	-0,0563	0,3459
3Y	-0,2300	0	-5	-0,2081	0,0361	0,4672
4Y	-0,2100	-1	-5	-0,1492	0,1442	0,5789
5Y	-0,1660	-1	-5	-0,0750	0,2568	0,6728
7Y	-0,0170	-2	-3	0,1142	0,4621	0,8224
10Y	0,2570	-2	-2	0,3893	0,6743	0,9486
15Y	0,5730	-2	0	0,6513	0,8320	1,0039
20Y	0,7010	-2	1	0,7528	0,8712	0,9758
30Y	0,7370	-2	2	0,7694	0,8394	0,8973

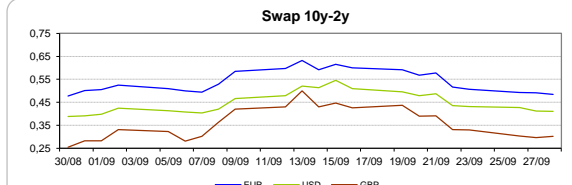
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9390	-2	-1	1,0489	1,2384	1,4833
2Y	1,0020	-3	-2	1,0770	1,2970	1,5428
3Y	1,0550	-3	-2	1,1413	1,3599	1,5665
4Y	1,1080	-3	0	1,1946	1,4180	1,6380
5Y	1,1640	-3	-1	1,2518	1,4724	1,6705
7Y	1,2830	-3	1	1,3609	1,5646	1,7450
10Y	1,4380	-3	3	1,4973	1,6652	1,8062
15Y	1,6150	-2	7	1,6359	1,7375	1,8285
20Y	1,7100	-2	8	1,7087	1,7986	1,8395
30Y	1,7790	-2	10	1,7552	1,7885	1,8583

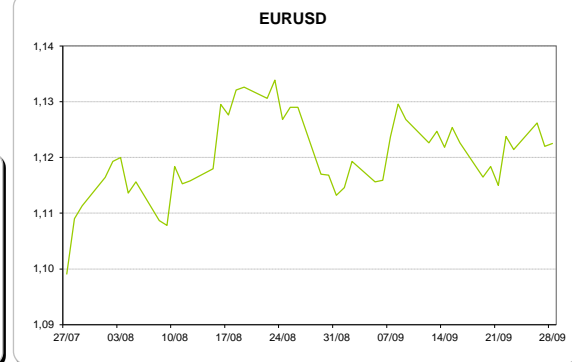
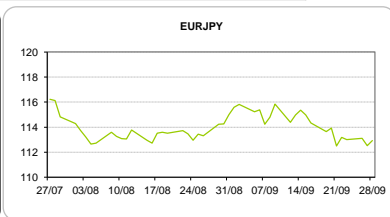


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,27	1,30	-2,88	OT 2Y	0,380	-0,07	-10,70
JETFUEL	413,00	4,25	-31,50	OT 5Y	1,883	-0,11	2,20
DIESEL	423,00	6,50	-25,00	OT 10Y	3,329	-0,08	29,60
COBRE	4.797,00	-54,00	172,00	BUND 10Y	-0,446	-0,65	-8,60
ZINCO	2.315,50	33,25	0,25	SCHATZ 2Y	-0,076	0,23	-7,80
OURO	1.319,90	-7,42	-1,32	T-NOTE 2Y	2,425	-0,45	-5,70
TRIGO	403,50	-0,50	-4,00	T-NOTE 10Y	1,285	0,38	-7,10
LICENÇA C02	4,95	0,52	0,25	GILT 10Y	0,765	1,07	4,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1225	0,04%	0,49%	1,1269	1,1317	1,1414
EUR/GBP	0,86208	0,24%	-0,85%	0,8640	0,8659	0,8698
EUR/JPY	112,93	-0,36%	1,16%	112,93	112,93	112,93
EUR/CHF	1,0892	-0,03%	0,49%	1,0879	1,0863	1,0834
EUR/BRL	3,6392	-0,35%	-0,66%	3,7491	3,8617	4,0709
EUR/PLN	4,2987	-0,37%	1,06%	4,3229	4,3463	4,3913

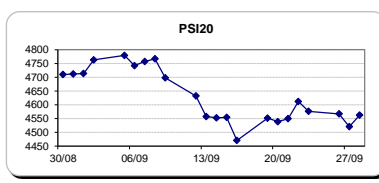


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1225	0,8621	112,93	1,0892	9,6189	7,4527	1,4815	1,46327	3,6392	9,0469
USD	0,8933	-	0,7696	100,67	0,9726	8,6027	6,6572	1,3255	1,3067	3,2494	8,0997

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,121	0,58	-34,57
BANCO BPI	1,129	-0,09	3,48
BCP	0,015	0,67	-69,10
MONTEPIO	0,456	0,66	-30,38
CORT. AMORIM	8,750	0,57	47,11
CTT	6,003	0,47	-32,20
EDP	2,965	1,26	-10,72
EDP R	7,115	0,28	-1,86
GALP	11,670	1,92	8,86
J MARTINS	15,340	0,00	27,89
MOTA ENGIL	1,628	3,04	-15,43
NOS	6,131	1,93	-15,39
PHAROL	0,240	-1,64	11,08
NAVIGATOR	2,632	0,77	-24,60
REN	2,569	0,39	-7,66
SEMAPA	11,510	2,13	-9,33
SONAE CAP.	0,682	1,79	33,73
SONAE SGPS	0,671	1,21	-35,97

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	3,04
SEMAPA	2,13
NOS	1,93
GALP	1,92
SONAE CAP.	1,79
BANCO BPI	-0,09
PHAROL	-1,64



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.562,33	0,92%	-14,13%	5.625,06	4.175,28
CAC40	4.432,45	0,77%	-4,41%	5.011,65	3.892,46
ESTX 50 PR	2.991,11	0,68%	-8,46%	3.524,04	2.672,73
XTRA DAX	10.438,34	0,74%	-2,84%	11.430,87	8.699,29
S&P 500	2.156,05	-0,18%	5,48%	2.193,81	1.810,10
IBEX 35	8.740,40	0,60%	-8,42%	10.631,60	7.579,80
NIKKEI 225	16.465,40	-1,31%	-13,49%	20.012,40	14.864,01

