

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

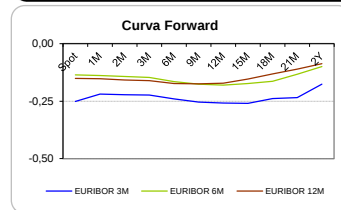
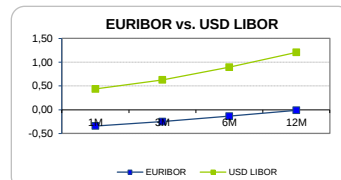
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RENTA FIXA

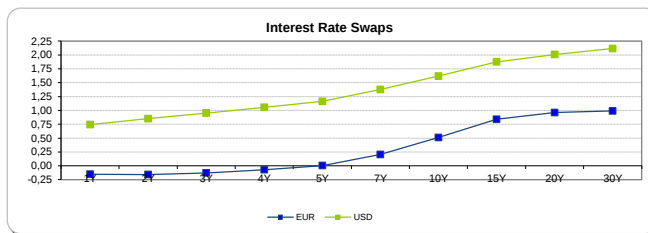
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3390	0	-5	1M	0,4365	0	0	0,5091	-0,7802
3M	-0,2480	0	-3	3M	0,6288	0	-1	0,5891	-0,7286
6M	-0,1340	0	0	6M	0,8947	0	-1	0,7388	-0,6532
12M	-0,0100	0	2	12M	1,2056	-1	-1	0,9921	-0,5334

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1505	0	3	-0,1720	0,0795	0,5540
2Y	-0,1560	-1	4	-0,1294	0,1822	0,6916
3Y	-0,1270	-1	3	-0,0595	0,3047	0,8264
4Y	-0,0700	-1	2	0,0263	0,4356	0,9335
5Y	0,0040	-1	0	0,1306	0,5663	1,0234
7Y	0,2030	-1	-2	0,3659	0,7784	1,1670
10Y	0,5100	0	-6	0,6622	0,9919	1,2856
15Y	0,8390	0	-9	0,9334	1,1388	1,3174
20Y	0,9620	1	-11	1,0281	1,1656	1,2757
30Y	0,9890	1	-12	1,0303	1,1139	1,1755

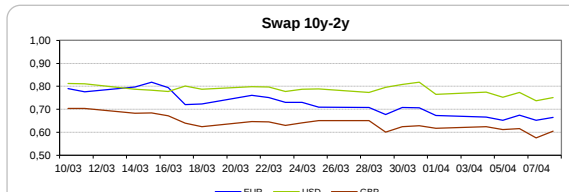
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7440	0	-4	0,9567	1,3285	1,7895
2Y	0,8500	1	-8	1,0235	1,4475	1,8780
3Y	0,9520	1	-11	1,1315	1,5600	1,9240
4Y	1,0570	1	-13	1,2375	1,6600	2,0085
5Y	1,1640	1	-14	1,3455	1,7435	2,0825
7Y	1,3750	2	-13	1,5345	1,8800	2,1555
10Y	1,6190	2	-12	1,7285	2,0305	2,2385
15Y	1,8770	3	-10	1,9605	2,1800	2,2635
20Y	2,0100	3	-10	2,0655	2,2155	2,2770
30Y	2,1140	4	-8	2,1639	2,2169	2,3140

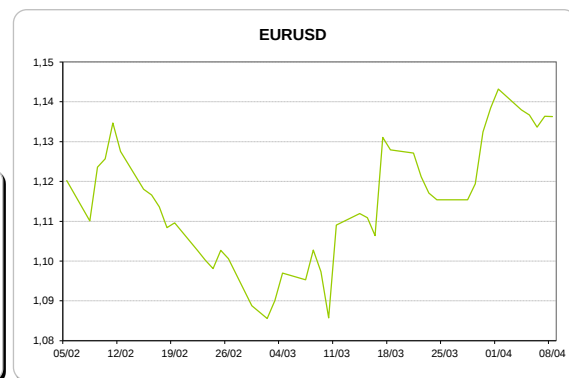
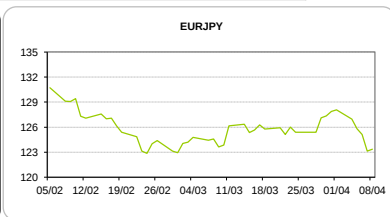
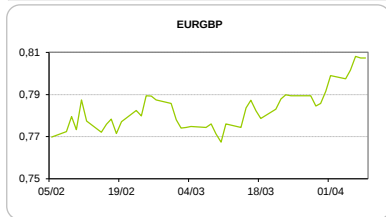


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	41,83	2,40	1,59	OT 2Y	0,743	0,00	-1,40
JETFUEL	356,75	-9,75	-43,25	OT 5Y	2,094	0,00	3,50
DIESEL	330,20	-4,55	-28,55	OT 10Y	3,348	-0,07	18,80
COBRE	4.635,00	-135,50	-349,50	BUND 10Y	-0,316	0,73	-15,10
ZINCO	1.744,75	-55,50	-61,75	SCHATZ 2Y	0,064	-0,92	3,00
OURO	1.241,04	0,59	-20,38	T-NOTE 2Y	2,484	2,71	-18,50
TRIGO	460,00	3,00	-5,25	T-NOTE 10Y	1,232	1,87	-19,90
LICENÇA C02	5,42	0,14	0,39	GILT 10Y	1,640	3,40	-10,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1363	-0,01%	3,04%	1,1395	1,1430	1,1513
EUR/GBP	0,8073	0,00%	-3,87%	0,8093	0,8113	0,8154
EUR/JPY	123,36	-0,17%	1,01%	123,36	123,36	123,36
EUR/CHF	1,0877	-0,01%	0,79%	1,0864	1,0847	1,0814
EUR/BRL	4,1369	1,42%	-0,14%	4,2644	4,3923	4,6299
EUR/PLN	4,2898	0,18%	0,78%	4,3060	4,3238	4,3564

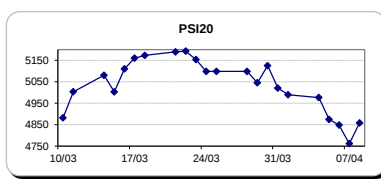


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1363	0,8073	123,36	1,0877	9,2919	7,4412	1,4821	1,50949	4,1369
USD	0,8767	-	0,709	108,49	0,9532	8,1389	6,5242	1,2974	1,3210	3,6236
										8,2130

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,721	1,89	-21,99
BANCO BPI	1,191	3,30	9,17
BCP	0,033	5,43	-32,48
MONTEPIO	0,583	0,52	-10,99
CORT. AMORIM	6,705	-0,96	12,73
CTT	7,954	2,00	-10,16
EDP	2,925	0,41	-11,92
EDP R	6,451	1,11	-11,02
GALP	10,950	5,29	2,15
J MARTINS	14,570	1,25	21,47
MOTA ENGIL	1,711	1,42	-11,12
NOS	5,881	0,77	-18,84
PHAROL	0,134	2,29	-50,55
PORTUCEL	3,066	1,25	-14,74
REN	2,829	1,29	1,69
SEMAPA	10,930	1,30	-13,90
SONAE CAP.	0,613	-1,13	20,20
SONAE SGPS	0,981	0,62	-6,39

Maiores ganhos/perdas	
Título	Variação %
BCP	5,43
GALP	5,29
BANCO BPI	3,30
PHAROL	2,29
CTT	2,00
CORT. AMORIM	-0,96
SONAE CAP.	-1,13



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.858,42	2,03%	-8,56%	6.348,46	4.455,16
CAC40	4.303,12	1,35%	-7,20%	5.283,71	3.892,46
ESTX 50 PR	2.911,98	1,41%	-10,88%	3.836,28	2.672,73
XTRA DAX	9.622,26	0,96%	-10,43%	12.390,75	8.699,29
S&P 500	2.049,36	0,36%	0,26%	2.134,72	1.810,10
IBEX 35	8.427,60	1,62%	-11,70%	11.884,60	7.746,30
NIKKEI 225	15.821,52	0,46%	-16,88%	20.952,71	14.865,77

