

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

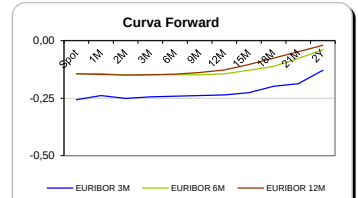
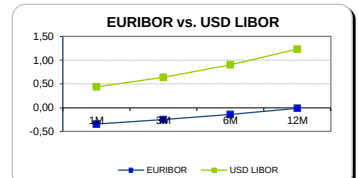
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RENTA FIXA

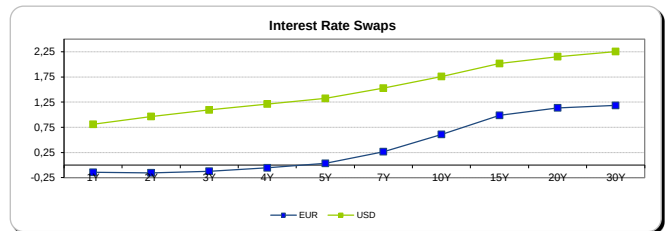
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3440	0	-1	1M	0,4388	0	0	0,5101	-0,7708
3M	-0,2510	0	-1	3M	0,6366	0	1	0,5921	-0,7294
6M	-0,1410	0	-1	6M	0,9047	-1	-1	0,7444	-0,6460
12M	-0,0120	0	-1	12M	1,2300	-1	0	1,0265	-0,5236

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1445	0	1	-0,1287	0,1999	0,7640
2Y	-0,1550	-1	0	-0,0742	0,3306	0,9085
3Y	-0,1220	-2	-1	0,0172	0,4741	1,0500
4Y	-0,0560	-3	-1	0,1278	0,6173	1,1684
5Y	0,0350	-4	0	0,2538	0,7585	1,2627
7Y	0,2650	-6	2	0,5177	0,9900	1,4198
10Y	0,6090	-6	5	0,8468	1,2256	1,5553
15Y	0,9850	-6	8	1,1539	1,3984	1,6059
20Y	1,1370	-6	10	1,2705	1,4375	1,5682
30Y	1,1840	-5	11	1,2874	1,3925	1,4689

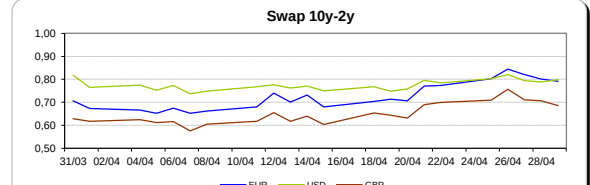
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8090	-1	-1	1,0555	1,4860	1,9220
2Y	0,9650	-1	-2	1,1520	1,5980	1,9985
3Y	1,0940	-1	-2	1,2640	1,7045	2,0904
4Y	1,2120	-2	-2	1,3725	1,7955	2,1210
5Y	1,3220	-2	-1	1,4795	1,8735	2,1980
7Y	1,5250	-3	-1	1,6595	2,0035	2,2695
10Y	1,7580	-3	1	1,8660	2,1530	2,3575
15Y	2,0160	-3	5	2,0835	2,3060	2,4638
20Y	2,1520	-2	7	2,1905	2,3440	2,4829
30Y	2,2540	-2	9	2,2680	2,3987	2,4430

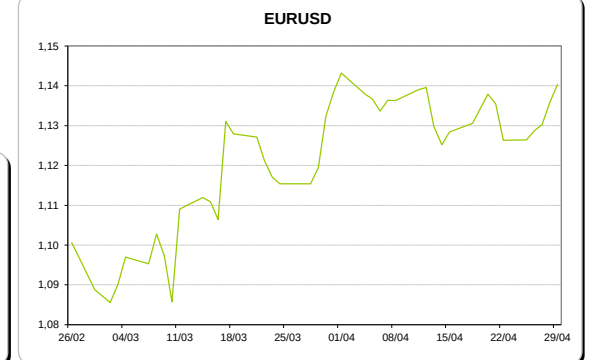
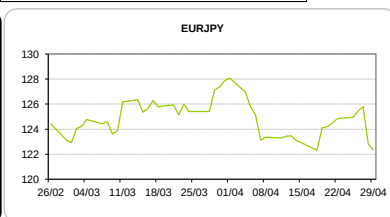
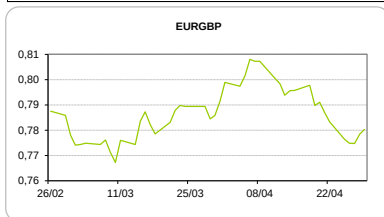


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,83	-0,31	7,98	OT 2Y	0,692	0,04	9,80
JETFUEL	446,75	11,75	55,75	OT 5Y	1,917	-0,01	6,00
DIESEL	422,50	12,75	64,25	OT 10Y	3,163	-0,01	22,30
COBRE	4.932,00	39,00	-3,00	BUND 10Y	-0,152	2,37	9,00
ZINCO	1.906,75	26,50	116,75	SCHATZ 2Y	0,101	1,38	0,70
OURO	1.291,08	24,83	48,76	T-NOTE 2Y	2,581	-0,15	0,50
TRIGO	487,50	2,00	3,75	T-NOTE 10Y	1,277	-0,75	1,90
LICENÇA C02	6,14	-0,20	1,35	GILT 10Y	1,839	-0,20	11,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1403	0,40%	1,87%	1,1436	1,1473	1,1559
EUR/GBP	0,78025	-0,24%	0,54%	0,7823	0,7843	0,7890
EUR/JPY	122,34	0,41%	3,92%	122,34	122,34	122,34
EUR/CHF	1,0983	-0,10%	-0,59%	1,0969	1,0954	1,0924
EUR/BRL	3,9461	0,38%	4,13%	4,0755	4,2011	4,4313
EUR/PLN	4,3718	0,62%	-2,91%	4,3914	4,4101	4,4436

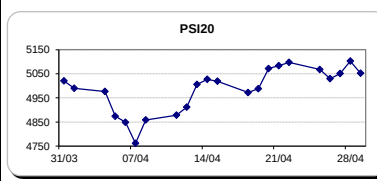


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1403	0.7803	122.34	1.0983	9.1973	7.4433	1.4358	1.5038	3.9461	9.2331
USD	0.8733	-	0.6829	107.03	0.9584	8.0225	6.4999	1.2523	1.3110	3.4535	8.0572

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,404	-1,42	-28,64
BANCO BPI	1,094	-1,26	0,27
BCP	0,039	-3,01	-20,82
MONTEPIO	0,580	0,52	-11,45
CORT. AMORIM	6,124	-1,86	2,96
CTT	8,068	-0,71	-8,88
EDP	3,104	-0,96	-6,53
EDP R	6,810	0,07	-6,07
GALP	11,995	-1,72	11,89
J MARTINS	14,290	0,21	19,13
MOTA ENGIL	1,808	-0,66	-6,08
NOS	6,265	-1,12	-13,54
PHAROL	0,142	1,43	-47,60
NAVIGATOR	3,115	-0,48	-13,38
REN	2,621	-0,34	-5,79
SEMAPA	11,050	-0,67	-12,96
SONAE CAP.	0,675	-0,74	32,35
SONAE SGPS	0,970	-0,92	-7,44

Maiores ganhos/perdas	
Título	Variação %
PHAROL	1,43
MONTEPIO	0,52
J MARTINS	0,21
EDP R	0,07
BANCO BPI	-1,26
ALTRI	-1,42
GALP	-1,72
CORT. AMORIM	-1,86
BCP	-3,01



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.052,52	-0,99%	-4,91%	6.243,19	4.455,16
CAC40	4.428,96	-2,82%	-4,49%	5.217,80	3.892,46
ESTX 50 PR	3.028,21	-3,11%	-7,32%	3.734,62	2.672,73
XTRA DAX	10.038,97	-2,73%	-6,55%	11.920,31	8.699,29
S&P 500	2.057,15	-0,88%	0,67%	2.134,72	1.810,10
IBEX 35	9.025,70	-2,62%	-5,43%	11.651,90	7.746,30
NIKKEI 225	16.666,05	-3,61%	-12,44%	20.952,71	14.865,77

