

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

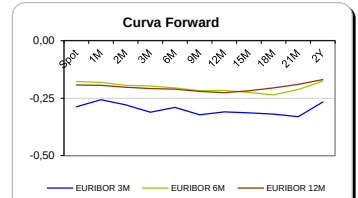
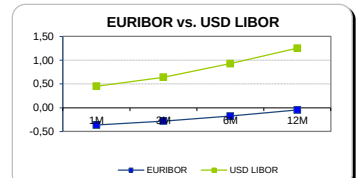
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RENTA FIXA

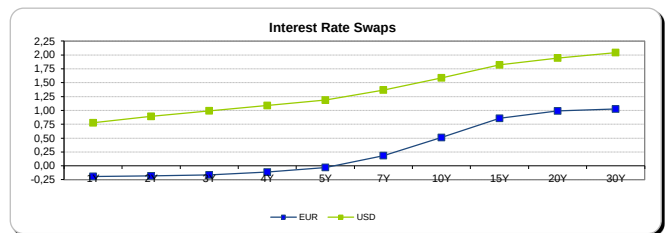
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3640	-1	-1	1M	0,4533	0	1	0,5138	-0,8306
3M	-0,2810	-1	-2	3M	0,6401	0	-2	0,5866	-0,7662
6M	-0,1750	-1	-3	6M	0,9289	0	-3	0,7298	-0,6772
12M	-0,0470	-2	-4	12M	1,2498	0	-5	0,9928	-0,5558

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1923	-3	-4	-0,2260	0,0023	0,4771
2Y	-0,1840	0	-3	-0,1977	0,2031	0,7726
3Y	-0,1650	1	-4	-0,1309	0,2485	0,8879
4Y	-0,1120	1	-5	-0,0353	0,5511	0,8717
5Y	-0,0300	1	-5	0,0697	0,6633	0,9485
7Y	0,1830	2	-4	0,3021	0,7190	1,2604
10Y	0,5100	2	-4	0,5983	1,0970	1,1943
15Y	0,8580	2	-6	0,9790	1,0470	1,2145
20Y	0,9900	2	-7	0,9345	1,0647	1,1653
30Y	1,0240	2	-8	0,9229	1,0024	1,0591

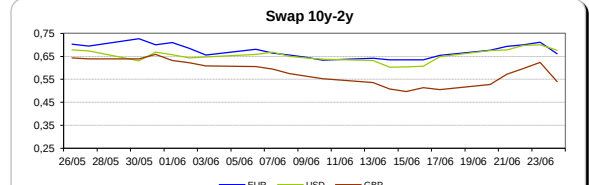
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7760	-9	-9	0,8516	1,2376	1,6082
2Y	0,8920	1	-14	0,9175	1,3369	1,6843
3Y	0,9920	1	-16	1,0417	1,4260	1,6160
4Y	1,0890	2	-16	1,1387	1,5079	1,8161
5Y	1,1850	2	-15	1,2300	1,5600	1,8640
7Y	1,3690	3	-14	1,3947	1,7123	1,9674
10Y	1,5880	3	-12	1,4540	1,8555	2,0270
15Y	1,8200	3	-12	1,8002	1,9335	2,1020
20Y	1,9460	3	-12	1,9138	2,0601	2,0950
30Y	2,0430	4	-11	1,9961	2,0340	2,1150

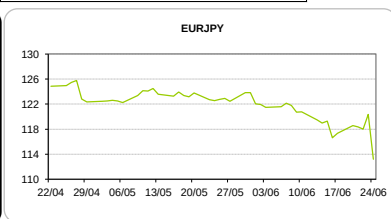
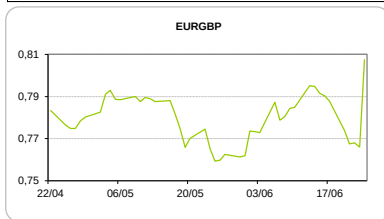


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,72	-2,19	-0,46	OT 2Y	0,908	0,15	43,40
JETFUEL	444,50	-8,25	-23,25	OT 5Y	2,213	0,25	52,50
DIESEL	454,00	2,50	9,00	OT 10Y	3,353	0,26	39,20
COBRE	4.774,50	79,00	218,00	BUND 10Y	-0,429	-13,62	-21,40
ZINCO	2.036,00	-6,75	197,25	SCHATZ 2Y	-0,025	-7,57	-13,10
OURO	1.319,32	62,48	92,06	T-NOTE 2Y	2,343	-15,61	-29,60
TRIGO	462,00	-3,75	-13,00	T-NOTE 10Y	1,161	-13,86	-30,40
LICENÇA C02	4,96	-0,69	-0,84	GILT 10Y	1,173	-27,28	-37,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1066	-2,84%	-0,91%	1,1105	1,1142	1,1226
EUR/GBP	0,8075	-5,15%	-5,25%	0,8095	0,8115	0,8158
EUR/JPY	113,23	6,31%	8,24%	113,23	113,23	113,23
EUR/CHF	1,0793	1,11%	2,56%	1,0769	1,0747	1,0704
EUR/BRL	3,7683	0,80%	5,53%	3,8860	3,9950	4,2029
EUR/PLN	4,4586	-2,02%	-0,68%	4,4816	4,5034	4,5415

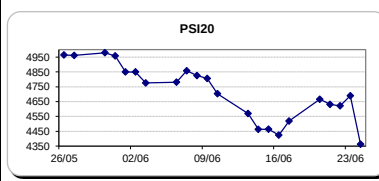


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1066	0,8075	113,23	1,0793	9,3859	7,4353	1,4390	1,49282	3,7683	9,3950
USD	0,8998	-	0,7322	102,2	0,9684	8,4442	6,6903	1,2904	1,3348	3,3672	8,4261

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,000	-6,22	-37,11
BANCO BPI	1,084	-4,16	-0,64
BCP	0,018	-12,20	-63,17
MONTEPIO	0,509	-0,39	-22,29
CORT. AMORIM	7,016	-4,85	17,96
CTT	6,937	-10,77	-21,65
EDP	2,635	-10,68	-20,66
EDP R	6,607	-2,52	-8,87
GALP	11,955	-3,39	11,52
J MARTINS	13,500	-5,50	12,55
MOTA ENGIL	1,530	-9,47	-20,52
NOS	5,432	-10,53	-25,03
PHAROL	0,097	2,11	-55,11
NAVIGATOR	2,676	-3,71	-23,34
REN	2,504	-5,86	-9,99
SEMAPA	10,100	-6,05	-20,44
SONAE CAP.	0,556	-4,63	9,02
SONAE SGPS	0,734	-10,27	-29,96

Maiores ganhos/perdas	
Título	Variação %
PHAROL	2,11
SONAE SGPS	-10,27
NOS	-10,53
EDP	-10,68
CTT	-10,77
BCP	-12,20



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.362,11	-6,99%	-17,90%	5.935,67	4.175,28
CAC40	4.106,73	-8,04%	-11,44%	5.217,80	3.892,46
ESTX 50 PR	2.776,09	-8,62%	-15,04%	3.714,26	2.672,73
XTRA DAX	9.557,16	-6,82%	-11,04%	11.802,37	8.699,29
S&P 500	2.056,24	-2,71%	0,59%	2.132,82	1.810,10
IBEX 35	7.787,70	-12,35%	-18,40%	11.612,60	7.743,40
NIKKEI 225	14.952,02	-7,92%	-21,44%	20.952,71	14.864,01

