

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

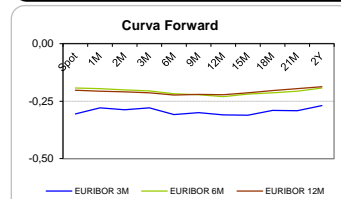
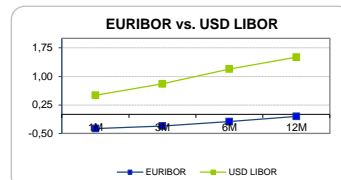
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RENTA FIXA

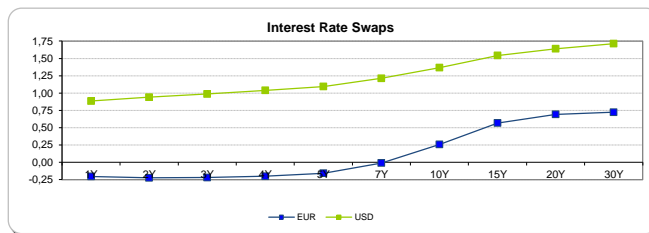
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,5074	0	2	0,2731	-0,8030
3M	-0,2990	0	-1	3M	0,8041	-1	12	0,3856	-0,7416
6M	-0,1890	0	0	6M	1,1974	-1	20	0,5065	-0,6578
12M	-0,0500	0	1	12M	1,5066	-2	20	0,7223	-0,4900

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2032	0	1	-0,2222	-0,0836	0,3253
2Y	-0,2230	0	1	-0,2046	0,0042	0,4545
3Y	-0,2190	0	0	-0,1645	0,1112	0,5803
4Y	-0,2010	0	-1	-0,1005	0,2296	0,6922
5Y	-0,1570	-1	-2	-0,0155	0,3486	0,7783
7Y	-0,0100	-1	-4	0,1898	0,5595	0,9257
10Y	0,2590	-1	-6	0,4722	0,7663	1,0443
15Y	0,5690	-1	-7	0,7302	0,9158	1,0880
20Y	0,6940	-1	-7	0,8262	0,9474	1,0517
30Y	0,7240	-1	-7	0,8336	0,9076	0,9678

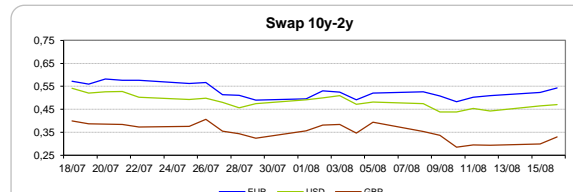
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8850	-1	12	1,0545	1,2760	1,5525
2Y	0,9410	-2	10	1,0590	1,3440	1,5995
3Y	0,9870	-3	8	1,1580	1,4125	1,5980
4Y	1,0390	-4	6	1,2210	1,4705	1,6875
5Y	1,0940	-4	5	1,2855	1,5225	1,7465
7Y	1,2130	-5	3	1,3985	1,6150	1,7885
10Y	1,3680	-5	0	1,5385	1,7125	1,8475
15Y	1,5420	-5	-4	1,6800	1,7640	1,8635
20Y	1,6410	-6	-6	1,7555	1,8485	1,8755
30Y	1,7130	-6	-8	1,8040	1,8270	1,9110

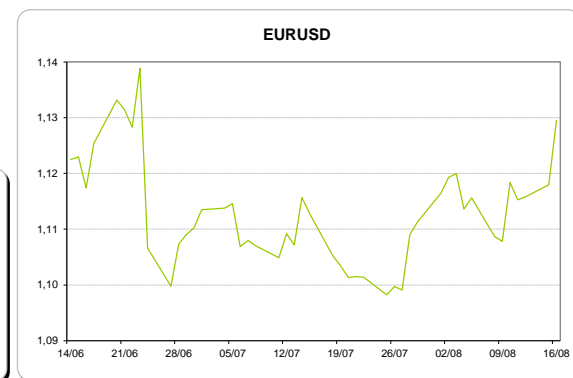
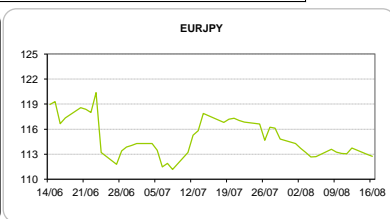
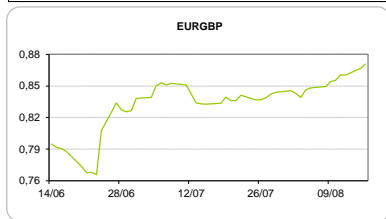


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,86	0,51	0,74	OT 2Y	0,464	0,09	-26,00
JETFUEL	425,75	11,00	10,00	OT 5Y	1,707	0,15	-23,70
DIESEL	422,50	11,75	12,75	OT 10Y	2,840	0,15	-29,40
COBRE	4.772,00	6,00	-151,00	BUND 10Y	-0,493	3,64	-4,80
ZINCO	2.261,00	27,50	57,50	SCHATZ 2Y	0,005	0,23	3,00
OURO	1.346,08	6,63	8,58	T-NOTE 10Y	2,392	3,14	-0,40
TRIGO	438,75	0,50	-11,00	T-NOTE 2Y	1,270	3,00	1,50
LICENÇA C02	4,70	-0,11	-0,23	GILT 10Y	0,675	4,14	-25,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1295	1,03%	2,19%	1,1338	1,1388	1,1484
EUR/GBP	0,8706	-0,44%	-4,24%	0,8724	0,8744	0,8781
EUR/JPY	112,74	0,20%	3,62%	112,74	112,74	112,74
EUR/CHF	1,0851	0,26%	0,27%	1,0837	1,0823	1,0797
EUR/BRL	3,5857	-0,61%	0,50%	3,7001	3,8226	4,0240
EUR/PLN	4,2781	-0,21%	2,14%	4,3021	4,3259	4,3677

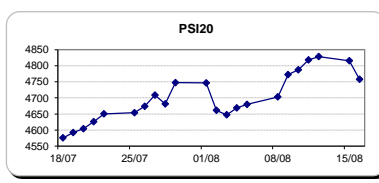


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1295	0,8706	112,74	1,0851	9,4862	7,4412	1,4502	1,46564	3,5857	9,2406
USD	0,8880	-	0,7712	100,39	0,9634	8,4210	6,6074	1,2881	1,3017	3,1831	8,2154

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,556	-1,39	-25,45
BANCO BPI	1,119	-0,89	2,57
BCP	0,019	-2,09	-61,74
MONTEPIO	0,474	0,00	-27,63
CORT. AMORIM	8,515	-1,42	43,16
CTT	6,897	-1,65	-22,10
EDP	3,066	-1,13	-7,68
EDP R	7,071	-1,19	-2,47
GALP	13,290	-0,45	23,97
J MARTINS	14,945	-1,06	24,59
MOTA ENGIL	1,775	-1,50	-7,79
NOS	5,872	-1,59	-18,96
PHAROL	0,180	0,00	-16,69
NAVIGATOR	2,976	-0,17	-14,75
REN	2,691	-1,07	-3,27
SEMAPA	11,800	-1,58	-7,05
SONAE CAP.	0,639	-2,74	25,29
SONAE SGPS	0,670	-3,60	-36,07

Maiores ganhos/perdas	
Título	Variação %
NOS	-1,59
CTT	-1,65
BCP	-2,09
SONAE CAP.	-2,74
SONAE SGPS	-3,60



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.757,88	-1,20%	-10,45%	5.640,63	4.175,28
CAC40	4.460,44	-0,83%	-3,81%	5.025,71	3.892,46
ESTX 50 PR	3.016,19	-1,00%	-7,69%	3.539,09	2.672,73
XTRA DAX	10.676,65	-0,58%	-0,62%	11.430,87	8.699,29
S&P 500	2.182,36	-0,36%	6,77%	2.193,81	1.810,10
IBEX 35	8.621,70	-1,13%	-9,67%	11.034,30	7.579,80
NIKKEI 225	16.596,51	-1,62%	-12,80%	20.668,87	14.864,01

