

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

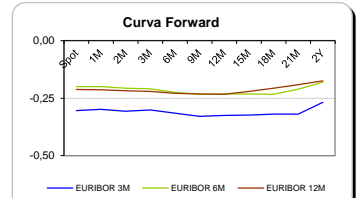
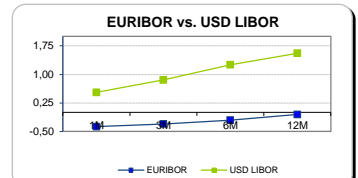
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RENTA FIXA

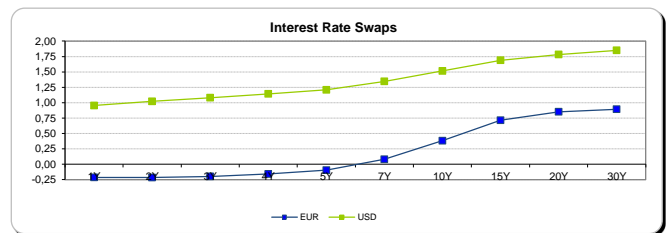
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5296	1	2	0,2672	-0,7998
3M	-0,3010	0	0	3M	0,8539	0	4	0,3794	-0,7374
6M	-0,1990	0	-1	6M	1,2528	0	5	0,5309	-0,6410
12M	-0,0530	0	0	12M	1,5562	0	3	0,7536	-0,4780

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2122	0	0	-0,2355	-0,0424	0,3880
2Y	-0,2150	0	1	-0,2036	0,0541	0,5254
3Y	-0,1970	1	2	-0,1495	0,1649	0,6534
4Y	-0,1580	1	4	-0,0745	0,2883	0,7690
5Y	-0,0960	2	5	0,0175	0,4115	0,8655
7Y	0,0800	3	8	0,2349	0,6312	1,0198
10Y	0,3820	4	11	0,5328	0,8528	1,1490
15Y	0,7140	4	13	0,8131	1,0176	1,2045
20Y	0,8520	4	15	0,9226	1,0597	1,1763
30Y	0,8930	4	16	0,9435	1,0262	1,0919

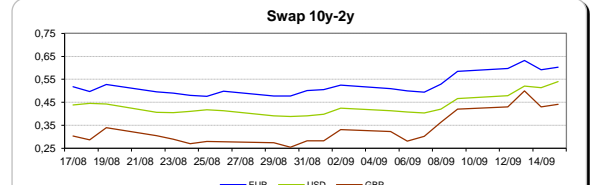
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9530	-1	7	1,0650	1,3205	1,6570
2Y	1,0220	-2	8	1,1045	1,4000	1,7250
3Y	1,0820	-3	10	1,1805	1,4840	1,7700
4Y	1,1440	-3	11	1,2535	1,5605	1,8335
5Y	1,2080	-3	11	1,3325	1,6280	1,8945
7Y	1,3450	-3	13	1,4770	1,7350	1,9460
10Y	1,5140	-2	15	1,6400	1,8510	2,0100
15Y	1,6900	-1	15	1,8040	1,9390	2,0465
20Y	1,7840	-1	14	1,8855	1,9970	2,0385
30Y	1,8490	-1	14	1,9450	1,9770	2,0710

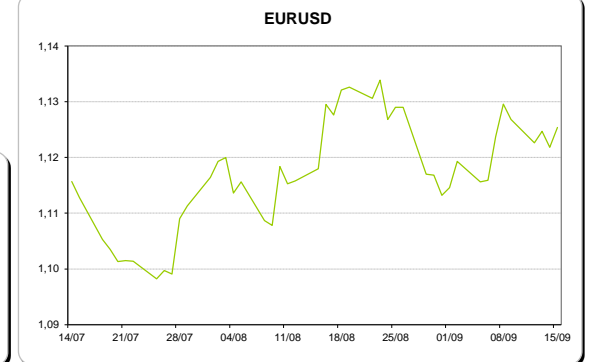
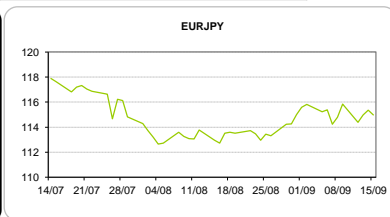
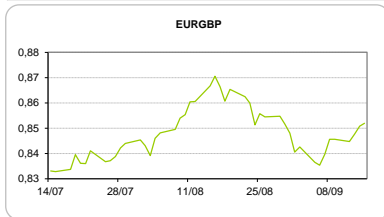


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,76	0,91	-1,85	OT 2Y	0,485	0,04	2,10
JETFUEL	409,00	-6,25	-5,75	OT 5Y	2,068	0,15	36,10
DIESEL	410,50	-5,50	-0,25	OT 10Y	3,424	0,16	58,40
COBRE	4.772,00	121,50	10,50	BUND 10Y	-0,256	0,59	3,90
ZINCO	2.262,50	39,50	29,00	SCHATZ 2Y	-0,021	0,00	-3,50
OURO	1.318,82	-4,12	-20,63	T-NOTE 2Y	2,537	0,15	5,80
TRIGO	398,25	-4,75	-40,00	T-NOTE 10Y	1,307	-1,13	0,00
LICENÇA C02	4,16	0,18	-0,65	GILT 10Y	0,976	0,46	20,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1254	0,32%	0,66%	1,1295	1,1342	1,1440
EUR/GBP	0,85198	-0,14%	1,74%	0,8538	0,8556	0,8594
EUR/JPY	114,98	0,34%	-1,75%	114,98	114,98	114,98
EUR/CHF	1,0929	0,21%	-0,45%	1,0915	1,0900	1,0873
EUR/BRL	3,7368	0,73%	-4,57%	3,8533	3,9726	4,1921
EUR/PLN	4,3225	0,32%	-1,23%	4,3459	4,3686	4,4139

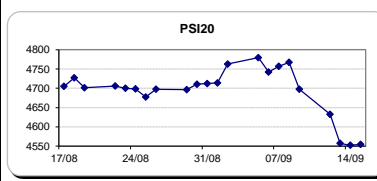


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1254	0,8520	114,98	1,0929	9,5373	7,4457	1,4774	1,49815	3,7368	9,2580
USD	0,8893	-	0,758	102,39	0,9726	8,4766	6,6221	1,3149	1,3330	3,3314	8,2390

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,168	-0,47	-33,58
BANCO BPI	1,025	-1,35	-6,05
BCP	0,018	1,12	-63,17
MONTEPIO	0,457	0,00	-30,23
CORT. AMORIM	8,300	0,55	39,54
CTT	6,350	1,05	-28,28
EDP	2,901	0,14	-12,65
EDP R	6,914	-1,09	-4,63
GALP	12,305	0,04	14,79
J MARTINS	14,425	1,23	20,26
MOTA ENGIL	1,685	-1,52	-12,47
NOS	5,989	-0,03	-17,35
PHAROL	0,254	4,10	17,56
NAVIGATOR	2,598	-1,93	-25,58
REN	2,521	-0,87	-9,38
SEMAPA	11,485	-0,73	-9,53
SONAE CAP.	0,660	-1,49	29,41
SONAE SGPS	0,674	0,30	-35,69
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	4,10
J MARTINS	1,23
BCP	1,12
CTT	1,05
CORT. AMORIM	0,55
EDP R	-1,09
BANCO BPI	-1,35
SONAE CAP.	-1,49
MOTA ENGIL	-1,52
NAVIGATOR	-1,93



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.554,35	0,04%	-14,28%	5.625,06	4.175,28
CAC40	4.373,22	0,07%	-5,69%	5.011,65	3.892,46
ESTX 50 PR	2.973,77	0,30%	-8,99%	3.524,04	2.672,73
XTRA DAX	10.431,20	0,51%	-2,90%	11.430,87	8.699,29
S&P 500	2.141,84	0,76%	4,80%	2.193,81	1.810,10
IBEX 35	8.720,50	0,21%	-8,63%	10.631,60	7.579,80
NIKKEI 225	16.405,01	-1,26%	-13,81%	20.012,40	14.864,01

