

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

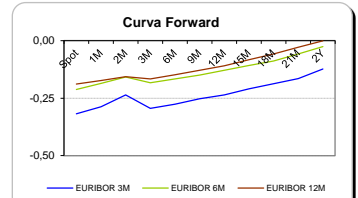
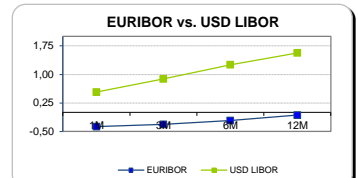
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RENTA FIXA

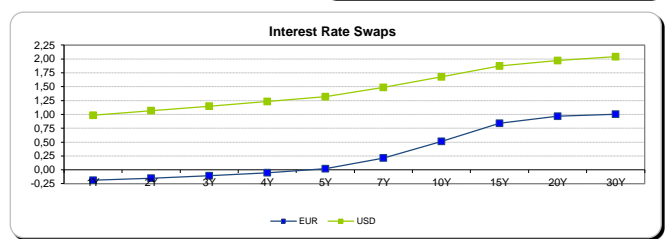
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,5370	0	1	0,2625	-0,7884
3M	-0,3120	0	-1	3M	0,8823	0	1	0,4013	-0,7392
6M	-0,2110	0	-1	6M	1,2538	0	-1	0,5618	-0,6620
12M	-0,0700	0	-1	12M	1,5679	0	-2	0,8096	-0,4948

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1887	0	1	-0,1093	0,1669	0,6430
2Y	-0,1510	0	5	-0,0547	0,2782	0,7818
3Y	-0,1080	0	8	0,0195	0,3995	0,9058
4Y	-0,0530	0	9	0,1127	0,5288	1,0185
5Y	0,0200	0	10	0,2182	0,6520	1,1103
7Y	0,2120	-1	12	0,4489	0,8684	1,2484
10Y	0,5140	-1	12	0,7473	1,0755	1,3657
15Y	0,8390	-1	11	1,0153	1,2248	1,4052
20Y	0,9650	-1	9	1,1148	1,2569	1,3697
30Y	1,0040	-2	8	1,1317	1,2211	1,2874

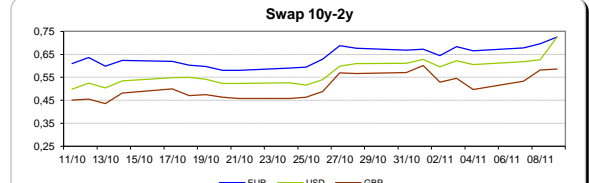
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9830	2	-1	1,2382	1,6830	2,0420
2Y	1,0670	3	-2	1,3580	1,7730	2,1150
3Y	1,1480	3	-1	1,4660	1,8610	2,0060
4Y	1,2320	3	1	1,5630	1,9410	2,2160
5Y	1,3190	4	3	1,6560	2,0080	2,2720
7Y	1,4850	3	6	1,8160	2,1080	2,3085
10Y	1,6780	3	10	1,9790	2,2085	2,3595
15Y	1,8720	2	11	2,1345	2,2720	2,3410
20Y	1,9720	2	12	2,2085	2,3295	2,3445
30Y	2,0410	1	12	2,2495	2,2665	2,3555

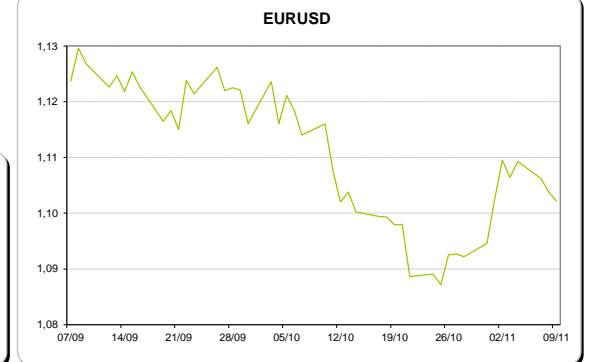
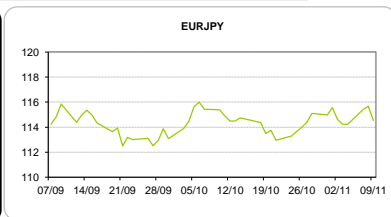
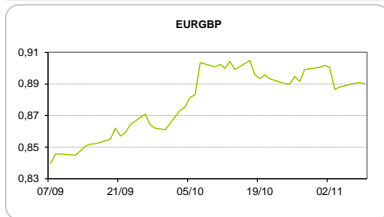


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,67	0,63	-5,87	OT 2Y	0,329	0,01	-3,20
JETFUEL	425,50	3,50	-43,50	OT 5Y	1,871	0,03	-11,90
DIESEL	427,75	1,75	-45,75	OT 10Y	3,280	0,06	-15,70
COBRE	5.247,50	137,50	457,50	BUND 10Y	-0,123	2,08	13,00
ZINCO	2.465,25	9,75	146,50	SCHATZ 2Y	-0,011	-1,38	3,00
OURO	1.283,22	7,57	26,29	T-NOTE 10Y	2,717	9,07	12,00
TRIGO	414,75	-0,50	20,00	T-NOTE 2Y	1,390	0,75	-3,70
LICENÇA C02	6,11	-0,04	0,42	GILT 10Y	1,297	1,69	19,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1022	-0,15%	-1,24%	1,1068	1,1113	1,1211
EUR/GBP	0,8903	0,07%	1,17%	0,8922	0,8942	0,8986
EUR/JPY	114,54	0,98%	0,74%	114,54	114,54	114,54
EUR/CHF	1,0760	0,20%	1,73%	1,0745	1,0729	1,0701
EUR/BRL	3,5196	-0,70%	1,51%	3,6353	3,7348	3,9347
EUR/PLN	4,3482	-0,37%	-1,91%	4,3745	4,3993	4,4463

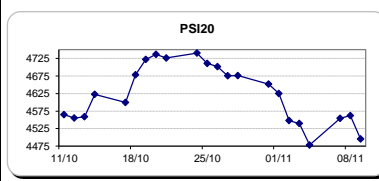


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1022	0,8903	114,54	1,0760	9,8894	7,4417	1,4682	1,42661	3,5196	9,0818
USD	0,9137	-	0,8036	104,53	0,9821	9,0804	6,7992	1,3443	1,3060	3,2348	8,3265

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,175	0,13	-33,44
BANCO BPI	1,131	0,18	3,67
BCP	1,150	-0,86	-68,64
MONTEPIO	0,435	-0,46	-33,59
CORT. AMORIM	8,269	2,00	39,02
CTT	6,221	-1,25	-29,74
EDP	2,840	-3,07	-14,48
EDP R	6,086	-5,70	-16,06
GALP	11,950	-0,42	11,47
J MARTINS	15,595	-1,05	30,01
MOTA ENGIL	1,814	0,22	-5,77
NOS	5,850	-0,68	-19,27
PHAROL	0,236	-2,48	9,23
NAVIGATOR	2,624	-0,38	-24,83
REN	2,628	-1,20	-5,54
SEMAPA	11,560	-0,17	-8,94
SONAE CAP.	0,700	-1,55	37,25
SONAE SGPS	0,719	0,14	-31,39

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	2,00
MOTA ENGIL	0,22
BANCO BPI	0,18
SONAE SGPS	0,14
ALTRI	0,13
CTT	-1,25
SONAE CAP.	-1,55
PHAROL	-2,48
EDP	-3,07
EDP R	-5,70



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.495,29	-1,47%	-15,39%	5.484,19	4.175,28
CAC40	4.543,48	1,49%	-2,02%	4.983,77	3.892,46
ESTX 50 PR	3.056,29	1,09%	-6,46%	3.524,04	2.672,73
XTRA DAX	10.646,01	1,56%	-0,90%	11.430,87	8.699,29
S&P 500	2.155,08	0,75%	5,46%	2.193,81	1.810,10
IBEX 35	8.901,50	-0,40%	-6,73%	10.476,90	7.579,80
NIKKEI 225	16.251,54	-5,36%	-14,62%	20.012,40	14.864,01

