

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

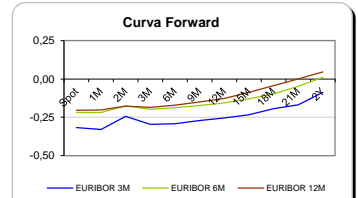
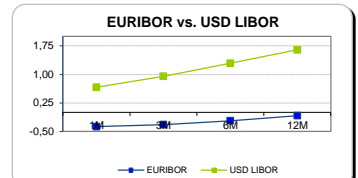
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RENTA FIXA

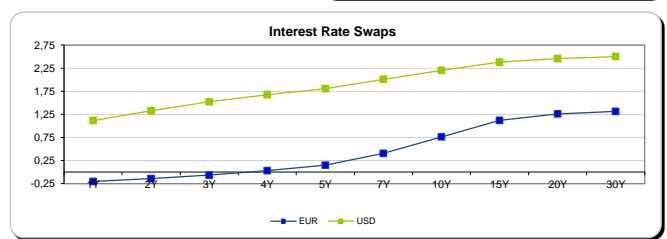
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,6639	1	13	0,2600	-0,8078
3M	-0,3160	0	0	3M	0,9531	0	7	0,3769	-0,7358
6M	-0,2170	0	-1	6M	1,2932	0	4	0,5408	-0,6692
12M	-0,0810	0	-1	12M	1,6446	0	8	0,7915	-0,4988

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2034	0	-2	-0,1270	0,2940	0,9339
2Y	-0,1430	1	1	-0,0407	0,4481	1,0941
3Y	-0,0660	1	4	0,0708	0,6087	1,2333
4Y	0,0310	1	8	0,2029	0,7681	1,3526
5Y	0,1480	1	13	0,3473	0,9144	1,4490
7Y	0,4060	1	19	0,6373	1,1553	1,5954
10Y	0,7620	1	25	0,9821	1,3840	1,7204
15Y	1,1200	1	28	1,2896	1,5540	1,7698
20Y	1,2620	2	30	1,4115	1,5971	1,7377
30Y	1,3140	2	31	1,4507	1,5726	1,6594

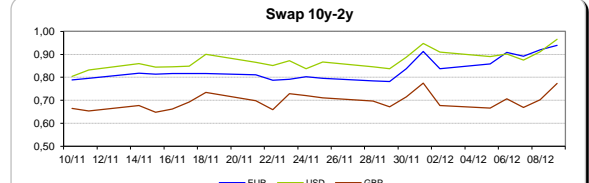
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1170	0	13	1,5720	2,2685	2,6415
2Y	1,3290	-1	26	1,7345	2,3705	2,6835
3Y	1,5210	-2	37	1,9355	2,4590	2,7220
4Y	1,6790	-3	45	2,0655	2,5235	2,7570
5Y	1,8070	-3	49	2,1765	2,5775	2,8180
7Y	2,0100	-3	53	2,3355	2,6580	2,8245
10Y	2,2040	-3	53	2,4885	2,7345	2,8545
15Y	2,3800	-3	51	2,6215	2,7950	2,8210
20Y	2,4580	-3	49	2,6725	2,7970	2,8500
30Y	2,5010	-3	46	2,6880	2,7705	2,7985

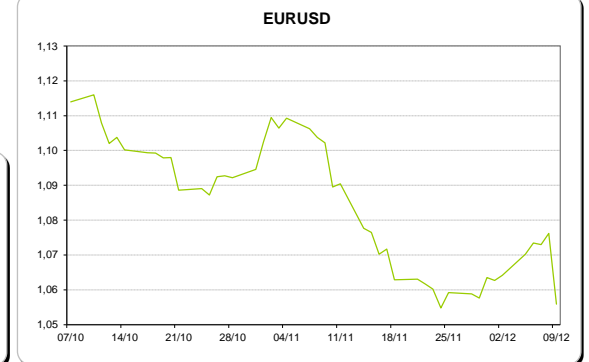
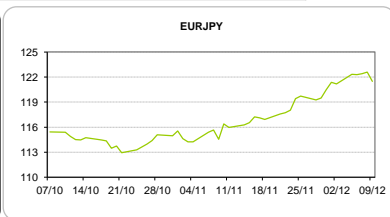
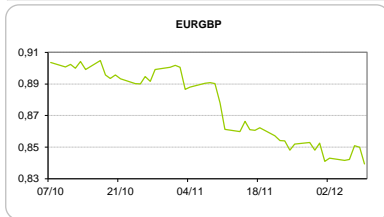


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,11	0,22	6,69	OT 2Y	0,257	0,02	-7,50
JETFUEL	482,00	0,00	56,50	OT 5Y	2,201	0,02	33,10
DIESEL	480,50	0,00	52,75	OT 10Y	3,847	0,10	56,50
COBRE	5.780,00	-3,00	546,50	BUND 10Y	-0,120	-3,65	17,30
ZINCO	2.673,75	-50,50	201,50	SCHATZ 2Y	-0,121	-2,97	-12,30
OURO	1.161,56	-9,30	-116,44	T-NOTE 10Y	3,179	5,47	34,40
TRIGO	406,25	-2,00	-18,25	T-NOTE 2Y	1,711	1,89	20,80
LICENÇA C02	4,51	-0,12	-1,65	GILT 10Y	1,512	7,65	22,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0559	-1,89%	-4,20%	1,0607	1,0655	1,0762
EUR/GBP	0,83935	1,26%	6,07%	0,8413	0,8433	0,8477
EUR/JPY	121,48	0,93%	-5,71%	121,48	121,48	121,48
EUR/CHF	1,0736	0,48%	0,04%	1,0722	1,0709	1,0681
EUR/BRL	3,5476	0,96%	-0,61%	3,6503	3,7504	3,9393
EUR/PLN	4,4535	-0,29%	-2,50%	4,4796	4,5047	4,5535



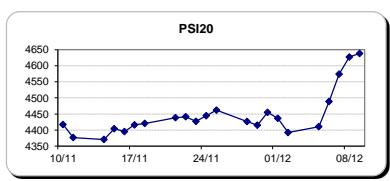
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0559	0,8394	121,48	1,0736	9,6967	7,4366	1,3873	1,41699	3,5476	8,9837
USD	0,9489	-	0,7958	115,19	1,0203	9,1990	7,0572	1,3172	1,3419	3,3632	8,5278

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,799	-0,52	-20,36
BANCO BPI	1,132	0,35	3,76
BCP	1,3087	-3,06	-64,32
MONTEPIO	0,429	0,00	-34,50
CORT. AMORIM	7,909	-0,26	32,97
CTT	5,957	-1,67	-32,72
EDP	2,830	0,71	-14,78
EDP R	5,934	0,27	-18,15
GALP	13,865	-0,22	29,34
J MARTINS	15,285	0,99	27,43
MOTA ENGIL	1,610	-1,59	-16,36
NOS	5,545	2,88	-23,48
PHAROL	0,196	-3,45	-9,29
NAVIGATOR	3,129	-1,48	-10,36
REN	2,608	0,73	-6,25
SEMAPA	12,955	0,86	2,05
SONAE CAP.	0,809	1,13	58,63
SONAE SGPS	0,830	1,84	-20,80

Maiores ganhos/perdas	
Título	Variação %
NOS	2,88
SONAE SGPS	1,84
SONAE CAP.	1,13
J MARTINS	0,99
SEMAPA	0,86
NAVIGATOR	-1,48
MOTA ENGIL	-1,59
CTT	-1,67
BCP	-3,06
PHAROL	-3,45



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.638,07	0,24%	-12,71%	5.349,85	4.175,28
CAC40	4.764,07	0,60%	2,74%	4.780,52	3.892,46
ESTX 50 PR	3.197,54	0,37%	-2,14%	3.345,20	2.672,73
XTRA DAX	11.203,63	0,22%	4,29%	11.231,69	8.699,29
S&P 500	2.253,52	0,33%	10,25%	2.255,06	1.810,10
IBEX 35	9.169,60	0,26%	-3,92%	10.000,40	7.579,80
NIKKEI 225	18.996,37	1,23%	-0,20%	19.869,08	14.864,01

