

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

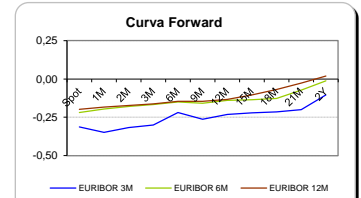
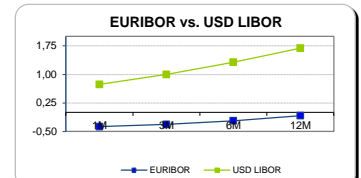
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RENTA FIXA

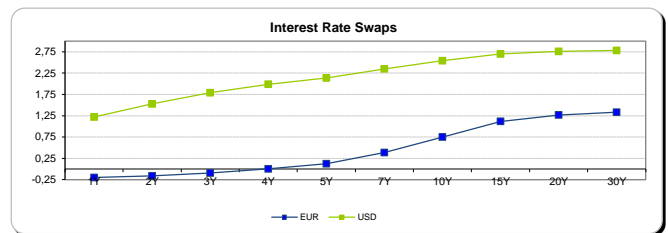
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,7390	0	18	0,2605	-0,8284
3M	-0,3130	0	0	3M	0,9973	0	9	0,3730	-0,7388
6M	-0,2160	0	0	6M	1,3199	0	4	0,5431	-0,6690
12M	-0,0810	0	0	12M	1,6934	-1	8	0,7986	-0,5032

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1990	0	0	-0,1337	0,2459	0,8284
2Y	-0,1640	0	-4	-0,0580	0,3879	0,9732
3Y	-0,0960	0	-5	0,0428	0,5762	1,1064
4Y	0,0030	-1	-5	0,1637	0,6804	1,2234
5Y	0,1230	-1	-3	0,2952	0,8155	1,3187
7Y	0,3850	-1	0	0,5623	1,0463	1,4552
10Y	0,7490	-2	3	0,8879	1,2598	1,5702
15Y	1,1160	-4	6	1,1721	1,4132	1,6087
20Y	1,2670	-4	8	1,2804	1,4477	1,5730
30Y	1,3310	-5	10	1,3093	1,4197	1,4980

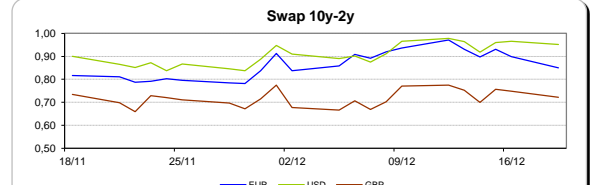
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2180	0	16	1,7825	2,4450	2,7400
2Y	1,5280	1	28	1,9680	2,5270	2,7800
3Y	1,7880	2	35	2,1260	2,5965	2,8080
4Y	1,9880	3	39	2,2430	2,6505	2,8385
5Y	2,1350	4	42	2,3380	2,6955	2,8901
7Y	2,3480	5	44	2,4770	2,7590	2,8905
10Y	2,5400	6	45	2,6045	2,8170	2,9090
15Y	2,6960	7	45	2,7105	2,8535	2,9010
20Y	2,7590	7	43	2,7405	2,8425	2,8745
30Y	2,7800	7	41	2,7375	2,8055	2,8255

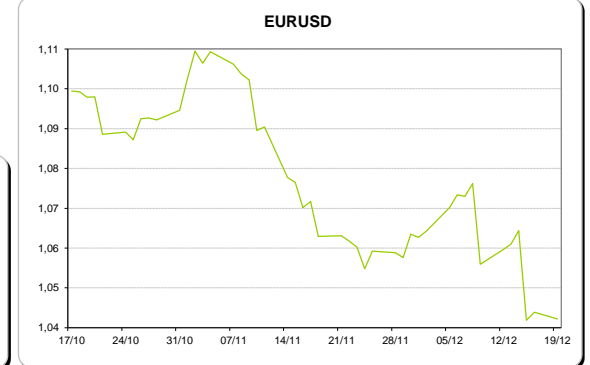
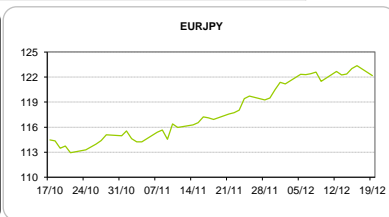
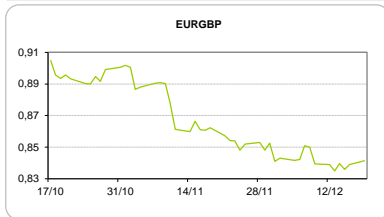


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,04	-0,17	7,07	OT 2Y	0,243	-0,03	-22,50
JETFUEL	494,00	13,50	65,25	OT 5Y	0,209	-0,07	-11,00
DIESEL	496,00	15,25	68,25	OT 10Y	3,758	-0,04	1,60
COBRE	5.640,00	-96,50	202,50	BUND 10Y	-0,246	-8,32	-5,50
ZINCO	2.711,25	-89,25	195,50	SCHATZ 2Y	-0,156	-1,37	-17,00
OURO	1.140,51	5,66	-67,42	T-NOTE 10Y	3,246	-5,53	21,10
TRIGO	404,50	-4,75	-20,75	T-NOTE 2Y	1,817	-3,42	17,10
LICENÇA C02	5,10	0,17	-0,48	GILT 10Y	1,442	-6,69	-1,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0422	-0,16%	-1,97%	1,0471	1,0520	1,0631
EUR/GBP	0,8414	-0,30%	1,88%	0,8434	0,8455	0,8499
EUR/JPY	122,19	0,97%	-3,76%	122,19	122,19	122,19
EUR/CHF	1,0683	0,45%	0,37%	1,0670	1,0656	1,0627
EUR/BRL	3,5236	0,28%	0,90%	3,6256	3,7227	3,9152
EUR/PLN	4,4225	-0,14%	0,12%	4,4495	4,4745	4,5217

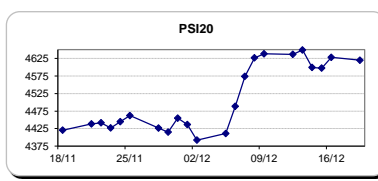


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0422	0,8414	122,19	1,0683	9,7590	7,4344	1,3985	1,43821	3,5236	9,0416
USD	0,9581	-	0,8075	116,94	1,0239	9,3578	7,1225	1,3393	1,3780	3,3774	8,6590

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,880	-0,77	-18,66
BANCO BPI	1,127	0,00	3,30
BCP	1,1226	-2,34	-69,39
MONTEPIO	0,423	-1,17	-35,42
CORT. AMORIM	8,009	0,31	36,01
CTT	6,334	0,62	-28,46
EDP	2,880	0,91	-13,28
EDP R	5,878	2,24	-18,92
GALP	13,900	-1,56	29,66
J MARTINS	14,465	-2,00	20,59
MOTA ENGIL	1,636	2,31	-15,01
NOS	5,602	-0,05	-22,69
PHAROL	0,198	-0,50	-8,36
NAVIGATOR	3,209	-1,26	-8,07
REN	2,644	1,77	-4,96
SEMAPA	12,980	0,23	2,24
SONAE CAP.	0,776	0,00	52,16
SONAE SGPS	0,868	2,24	-17,18

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	2,31
EDP R	2,24
SONAE SGPS	2,24
REN	1,77
EDP	0,91
MONTEPIO	-1,17
NAVIGATOR	-1,26
GALP	-1,56
J MARTINS	-2,00
BCP	-2,34



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.620,04	-0,17%	-13,05%	5.349,85	4.175,28
CAC40	4.822,77	-0,22%	4,00%	4.856,96	3.892,46
ESTX 50 PR	3.257,85	-0,04%	-0,30%	3.314,28	2.672,73
XTRA DAX	11.426,70	0,20%	6,36%	11.451,57	8.699,29
S&P 500	2.260,68	0,10%	10,59%	2.277,53	1.810,10
IBEX 35	9.336,70	-0,81%	-2,17%	9.874,20	7.579,80
NIKKEI 225	19.391,60	-0,05%	1,88%	19.869,08	14.864,01

