

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

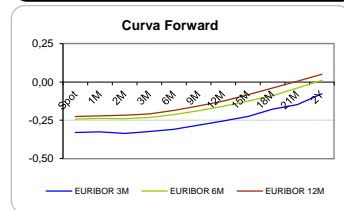
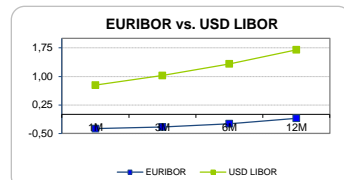
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RENTA FIXA

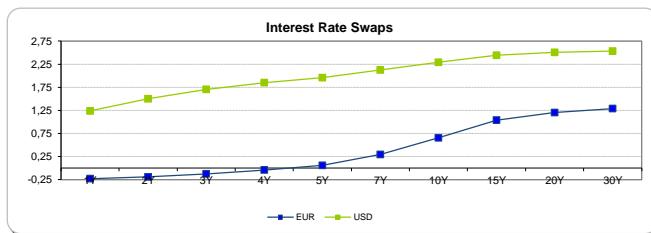
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7694	0	3	0,2622	-0,7892
3M	-0,3290	0	-2	3M	1,0248	0	3	0,3566	-0,7294
6M	-0,2400	0	-2	6M	1,3324	0	1	0,5236	-0,6646
12M	-0,0990	0	-2	12M	1,7023	0	1	0,7709	-0,5052

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2270	0	-3	-0,1252	0,2918	0,8321
2Y	-0,1890	-1	-3	-0,0379	0,4333	0,9767
3Y	-0,1230	-1	-3	0,0728	0,5661	1,1098
4Y	-0,0420	-2	-5	0,1989	0,7031	1,2355
5Y	0,0580	-2	-7	0,3247	0,8355	1,3320
7Y	0,2950	-3	-9	0,5836	1,0749	1,4997
10Y	0,6550	-3	-9	0,9230	1,3100	1,6362
15Y	1,0390	-3	-8	1,2326	1,4881	1,6981
20Y	1,2020	-3	-7	1,3597	1,5420	1,6823
30Y	1,2910	-3	-4	1,4175	1,5397	1,6291

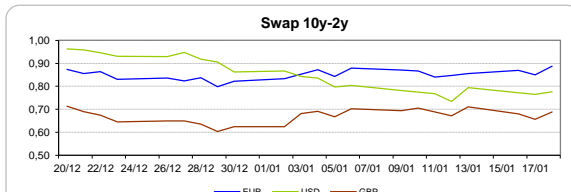
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2380	2	9	1,7279	2,2470	2,4909
2Y	1,5020	4	12	1,8570	2,3062	2,5395
3Y	1,7040	6	12	2,0070	2,3674	2,4875
4Y	1,8500	7	9	2,0945	2,4202	2,6080
5Y	1,9590	8	6	2,1706	2,4651	2,6341
7Y	2,1240	9	0	2,2916	2,5345	2,6742
10Y	2,2900	10	-5	2,4150	2,5981	2,6979
15Y	2,4420	10	-9	2,5143	2,5985	2,6265
20Y	2,5070	10	-11	2,5521	2,6429	2,6060
30Y	2,5340	11	-13	2,5530	2,5515	2,6361

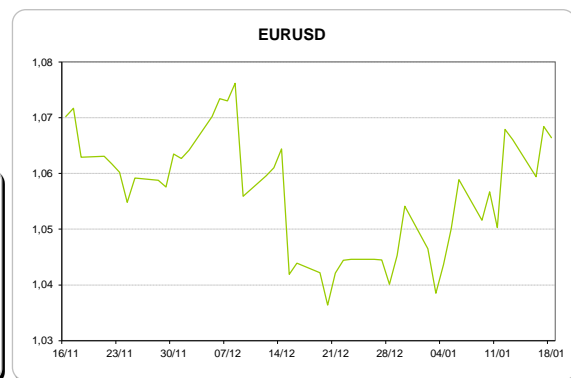
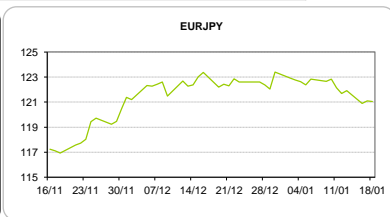
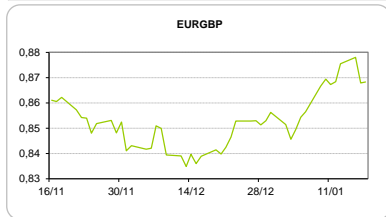


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,01	-0,46	-0,81	OT 2Y	0,180	-0,01	-6,30
JETFUEL	487,50	-5,75	-6,50	OT 5Y	1,903	-0,02	-12,60
DIESEL	492,00	1,00	-4,00	OT 10Y	3,837	-0,01	7,90
COBRE	5.776,50	-111,00	118,50	BUND 10Y	-0,246	4,32	-1,20
ZINCO	2.708,25	-32,75	-17,25	SCHATZ 2Y	-0,117	2,28	3,60
OURO	1.214,03	-2,97	79,19	T-NOTE 10Y	3,089	3,67	-16,70
TRIGO	431,25	-2,25	22,00	T-NOTE 2Y	1,714	1,89	-10,70
LICENÇA C02	4,85	-0,15	-0,10	GILT 10Y	1,338	3,11	-11,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0664	-0,19%	2,32%	1,0712	1,0763	1,0884
EUR/GBP	0,86833	-0,05%	-3,10%	0,8702	0,8723	0,8767
EUR/JPY	121,05	0,04%	0,94%	121,05	121,05	121,05
EUR/CHF	1,0713	0,16%	-0,26%	1,0702	1,0690	1,0664
EUR/BRL	3,4424	-0,07%	1,82%	3,5421	3,6343	3,8084
EUR/PLN	4,3623	0,07%	1,40%	4,3878	4,4133	4,4652

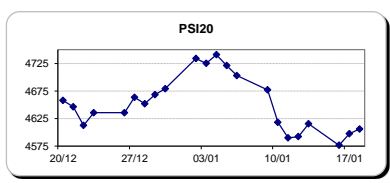


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0664	0,8683	121,05	1,0713	9,5226	7,4363	1,4081	1,41469	3,4424	9,0314
USD	0,9351	-	0,81	113,28	1,0015	8,9101	6,9533	1,3094	1,3221	3,2168	8,4497

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,023	1,34	4,11
BANCO BPI	1,131	-0,18	0,00
BCP	0,1610	0,63	-12,72
MONTEPIO	0,412	-0,24	-2,14
CORT. AMORIM	8,457	-0,09	-0,51
CTT	6,098	-0,86	-5,38
EDP	2,831	-0,70	-2,18
EDP R	5,840	0,71	-3,25
GALP	14,220	0,49	0,21
J MARTINS	15,840	0,51	7,46
MOTA ENGIL	1,621	-0,06	0,68
NOS	5,320	-0,91	-5,64
PHAROL	0,227	-0,87	9,66
NAVIGATOR	3,297	0,46	0,98
REN	2,622	0,27	-2,82
SEMAPA	13,050	2,27	-2,61
SONAE CAP.	0,706	2,32	-5,61
SONAE SGPS	0,855	2,15	-2,17

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	2,32
SEMAPA	2,27
SONAE SGPS	2,15
ALTRI	1,34
EDP R	0,71
MONTEPIO	-0,24
EDP	-0,70
CTT	-0,86
PHAROL	-0,87
NOS	-0,91



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.605,99	0,18%	-1,56%	5.222,69	4.175,28
CAC40	4.853,40	-0,13%	-0,18%	4.929,60	3.892,46
ESTX 50 PR	3.294,00	0,27%	0,11%	3.334,44	2.672,73
XTRA DAX	11.599,39	0,51%	1,03%	11.692,27	8.699,29
S&P 500	2.267,85	-0,01%	1,29%	2.282,10	1.810,10
IBEX 35	9.386,20	-0,09%	0,36%	9.552,10	7.579,80
NIKKEI 225	18.894,37	0,43%	-1,15%	19.615,40	14.864,01

