

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

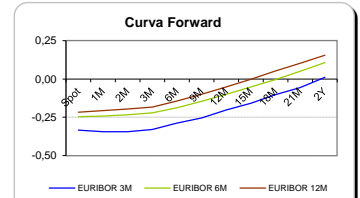
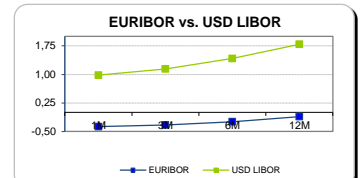
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RENTA FIXA

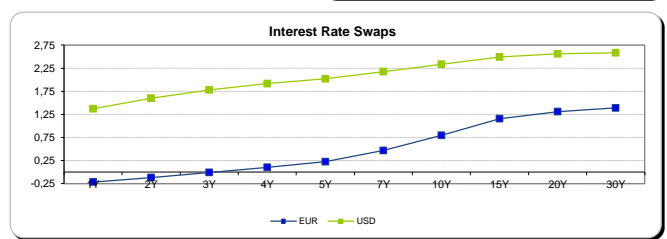
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,9822	0	19	0,2552	-0,7890
3M	-0,3300	0	0	3M	1,1468	-1	8	0,3404	-0,7302
6M	-0,2410	0	0	6M	1,4199	-1	5	0,4986	-0,6640
12M	-0,1090	0	1	12M	1,7940	0	4	0,7305	-0,4988

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2160	0	0	-0,0521	0,3961	0,9107
2Y	-0,1160	-1	5	0,0514	0,5170	1,0420
3Y	-0,0080	-2	9	0,1666	0,6485	1,1630
4Y	0,1050	-2	12	0,2849	0,7851	1,2718
5Y	0,2260	-2	14	0,4082	0,9090	1,3700
7Y	0,4670	-2	15	0,6560	1,1204	1,5285
10Y	0,7980	-1	12	0,9686	1,3487	1,6530
15Y	1,1570	-1	10	1,2747	1,5234	1,7253
20Y	1,3100	-1	8	1,3970	1,5730	1,7020
30Y	1,3890	0	8	1,4464	1,5611	1,6424

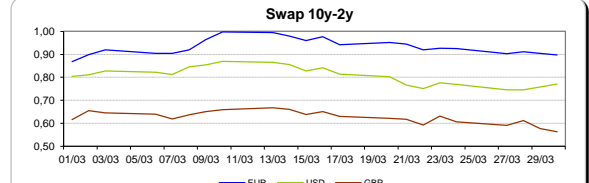
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3730	0	6	1,8695	2,3960	2,6307
2Y	1,6000	0	5	1,9845	2,4623	2,6768
3Y	1,7810	0	5	2,1549	2,5174	2,6335
4Y	1,9160	0	5	2,2451	2,5666	2,7404
5Y	2,0200	-1	5	2,3186	2,6074	2,7713
7Y	2,1770	-1	3	2,4345	2,6770	2,8183
10Y	2,3370	-2	2	2,5590	2,7463	2,8492
15Y	2,4920	-2	1	2,6653	2,7933	2,7830
20Y	2,5600	-2	0	2,7085	2,8028	2,7635
30Y	2,5860	-2	0	2,7116	2,6960	2,7983

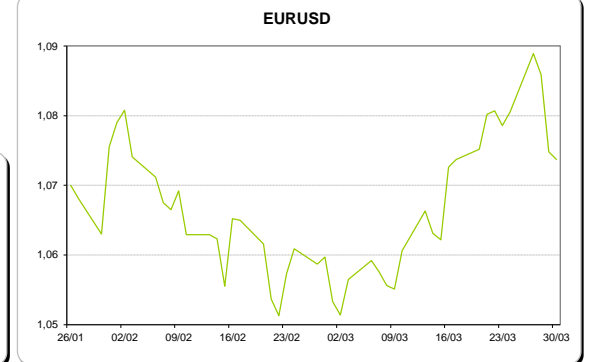
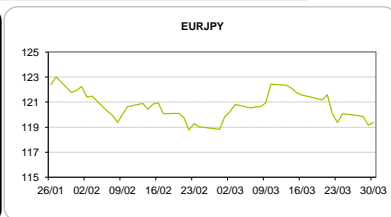
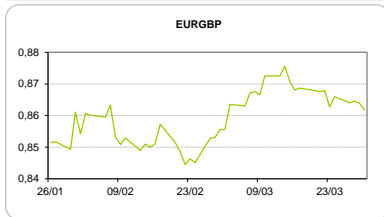


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,85	0,43	-3,66	OT 2Y	0,613	0,01	59,20
JETFUEL	471,75	3,75	-18,50	OT 5Y	2,244	-0,06	42,80
DIESEL	472,00	3,50	-26,00	OT 10Y	3,950	-0,05	7,30
COBRE	5.905,00	34,00	-66,00	BUND 10Y	-0,106	-2,01	10,30
ZINCO	2.847,75	34,50	23,75	SCHATZ 2Y	-0,105	-0,91	11,00
OURO	1.248,66	-4,86	0,33	T-NOTE 10Y	3,136	1,61	1,60
TRIGO	421,50	-4,00	-22,25	T-NOTE 2Y	1,809	0,38	0,40
LICENÇA C02	4,92	0,16	-0,32	GILT 10Y	1,081	-3,22	-3,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0737	-0,10%	1,32%	1,0783	1,0834	1,0948
EUR/GBP	0,8618	0,24%	-1,02%	0,8636	0,8655	0,8696
EUR/JPY	119,39	-0,18%	-0,47%	119,39	119,39	119,39
EUR/CHF	1,0699	0,27%	-0,56%	1,0687	1,0673	1,0644
EUR/BRL	3,3541	0,13%	-2,05%	3,4366	3,5185	3,6654
EUR/PLN	4,2175	0,20%	2,11%	4,2386	4,2607	4,3064

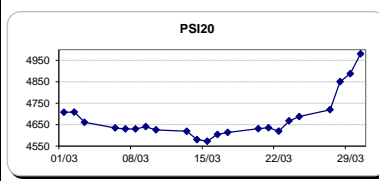


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0737	0,8618	119,39	1,0699	9,5567	7,4373	1,4253	1,39959	3,3541	9,1653
USD	0,9316	-	0,8003	111,28	0,9962	8,9080	6,9287	1,3291	1,3034	3,1219	8,5449

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,210	0,98	8,95
BANCO BPI	1,058	-0,19	-6,45
BCP	0,1979	4,38	7,29
MONTEPIO	0,420	-0,24	-0,24
CORT. AMORIM	10,015	0,55	17,82
CTT	5,100	-0,04	-20,87
EDP	3,153	2,60	8,95
EDP R	6,910	0,14	14,48
GALP	14,150	2,35	-0,28
J MARTINS	16,480	1,51	11,80
MOTA ENGIL	1,840	3,95	14,29
NOS	5,054	2,10	-10,36
PHAROL	0,380	1,06	83,57
NAVIGATOR	3,720	0,51	13,94
REN	2,816	1,22	4,37
SEMAPA	14,090	2,18	5,15
SONAE CAP.	0,845	2,05	12,97
SONAE SGPS	0,938	2,29	7,32

Maiores ganhos/perdas	
Título	Variação %
BCP	4,38
MOTA ENGIL	3,95
EDP	2,60
GALP	2,35
SONAE SGPS	2,29
CTT	-0,04
BANCO BPI	-0,19
MONTEPIO	-0,24



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.980,57	1,89%	6,44%	5.148,48	4.175,28
CAC40	5.089,64	0,41%	4,68%	5.090,92	3.955,98
ESTX 50 PR	3.481,58	0,18%	5,81%	3.484,02	2.678,27
XTRA DAX	12.256,43	0,44%	6,75%	12.258,37	9.214,10
S&P 500	2.366,51	0,23%	5,70%	2.400,98	1.991,68
IBEX 35	10.405,90	0,37%	11,27%	10.424,50	7.579,80
NIKKEI 225	19.063,22	-0,80%	-0,27%	19.668,01	14.864,01

