

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

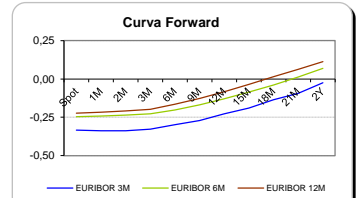
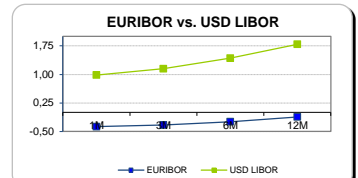
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RENTA FIXA

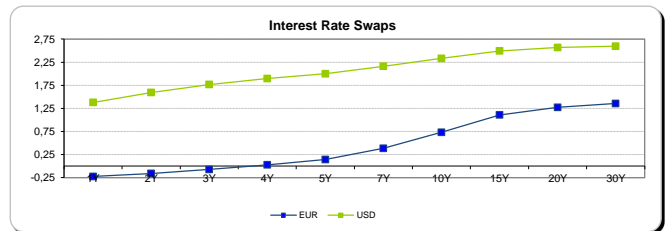
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,9861	0	15	0,2564	-0,7742
3M	-0,3290	0	0	3M	1,1498	0	5	0,3353	-0,7296
6M	-0,2410	0	0	6M	1,4257	0	0	0,4920	-0,6648
12M	-0,1140	0	0	12M	1,7918	-1	-2	0,7085	-0,4966

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2231	0	-2	1,7950	0,3440	0,8750
2Y	-0,1590	-2	-1	0,0129	0,4783	1,0133
3Y	-0,0720	-3	-1	0,1274	0,6080	1,1427
4Y	0,0290	-3	0	0,2472	0,7437	1,2557
5Y	0,1410	-4	0	0,3710	0,8731	1,3562
7Y	0,3850	-4	0	0,6251	1,0984	1,5087
10Y	0,7310	-3	-2	0,9460	1,3261	1,6427
15Y	1,1100	-3	-3	1,2506	1,5003	1,7050
20Y	1,2710	-3	-4	1,3755	1,5521	1,6880
30Y	1,3560	-3	-4	1,4251	1,5415	1,6258

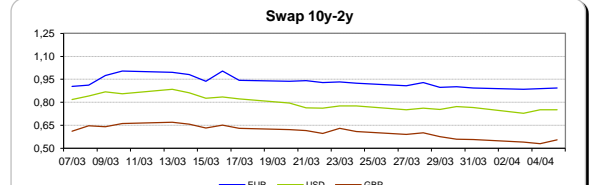
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3800	-1	0	1,7950	2,3076	2,5728
2Y	1,5940	-3	-8	1,9215	2,3799	2,6222
3Y	1,7660	-4	-12	2,0667	2,4240	2,6155
4Y	1,8960	-5	-15	2,1608	2,4983	2,6960
5Y	2,0000	-6	-16	2,2395	2,5443	2,7265
7Y	2,1640	-7	-16	2,3647	2,6222	2,7786
10Y	2,3330	-7	-15	2,4983	2,6985	2,8136
15Y	2,4950	-7	-14	2,6156	2,7170	2,7840
20Y	2,5670	-7	-13	2,6632	2,7646	2,7665
30Y	2,5970	-7	-12	2,6723	2,6975	2,7679

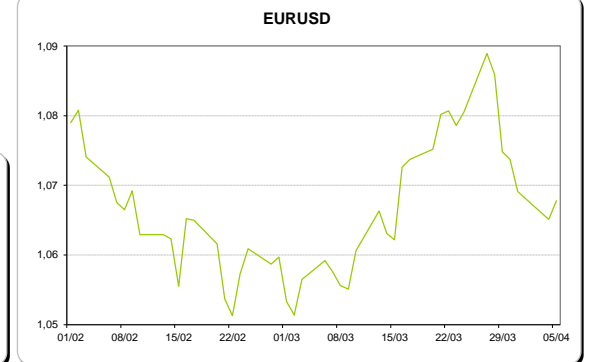
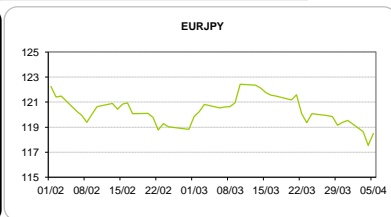
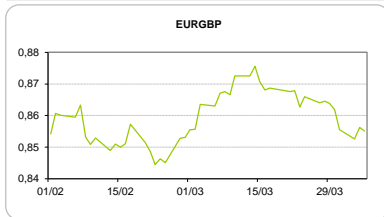


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,38	0,21	-1,78	OT 2Y	0,560	0,01	53,30
JETFUEL	487,00	7,25	-5,00	OT 5Y	2,230	0,02	37,20
DIESEL	486,50	7,50	-6,25	OT 10Y	3,945	0,02	-1,70
COBRE	5.783,00	26,50	-137,50	BUND 10Y	-0,177	1,11	-11,10
ZINCO	2.714,75	27,25	-57,25	SCHATZ 2Y	-0,174	-0,91	-3,70
OURO	1.247,07	-9,19	12,52	T-NOTE 2Y	3,081	0,80	-14,00
TRIGO	428,75	1,75	-24,75	T-NOTE 10Y	1,783	0,38	-12,10
LICENÇA C02	4,86	0,21	-0,74	GILT 10Y	1,041	3,11	-13,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0678	0,25%	0,81%	1,0724	1,0777	1,0891
EUR/GBP	0,8551	0,13%	0,92%	0,8568	0,8588	0,8628
EUR/JPY	118,49	-0,79%	1,74%	118,49	118,49	118,49
EUR/CHF	1,0712	-0,17%	0,00%	1,0700	1,0685	1,0656
EUR/BRL	3,2961	0,20%	0,76%	3,3781	3,4612	3,6058
EUR/PLN	4,2322	0,38%	1,74%	4,2539	4,2771	4,3218

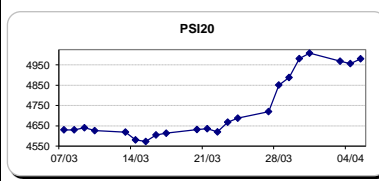


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0678	0,8551	118,49	1,0712	9,5737	7,4358	1,4290	1,40672	3,2961	9,1705
USD	0,9379	-	0,8014	111,17	1,0041	8,9766	6,9736	1,3415	1,3193	3,0942	8,5979

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,190	-0,40	8,44
BANCO BPI	1,050	0,00	-7,16
BCP	0,1819	0,44	-1,39
MONTEPIO	0,419	0,24	-0,48
CORT. AMORIM	10,750	0,19	26,47
CTT	5,075	0,18	-21,26
EDP	3,180	0,13	9,88
EDP R	6,989	-0,01	15,79
GALP	14,330	0,39	0,99
J MARTINS	16,680	1,24	13,16
MOTA ENGIL	2,064	5,31	28,20
NOS	5,170	0,88	-8,30
PHAROL	0,352	-3,30	70,05
NAVIGATOR	3,783	-0,11	15,87
REN	2,876	1,23	6,60
SEMAPA	14,610	2,10	9,03
SONAE CAP.	0,856	0,71	14,44
SONAE SGPS	0,911	0,00	4,23
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	5,31
SEMAPA	2,10
J MARTINS	1,24
REN	1,23
NOS	0,88
EDP R	-0,01
NAVIGATOR	-0,11
ALTRI	-0,40
PHAROL	-3,30



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.979,91	0,47%	6,43%	5.125,03	4.175,28
CAC40	5.091,85	-0,18%	4,72%	5.132,93	3.955,98
ESTX 50 PR	3.470,33	-0,33%	5,46%	3.508,11	2.678,27
XTRA DAX	12.213,27	-0,56%	6,38%	12.375,58	9.214,10
S&P 500	2.369,66	0,38%	5,82%	2.400,98	1.991,68
IBEX 35	10.396,20	0,34%	11,16%	10.467,30	7.579,80
NIKKEI 225	18.861,27	0,27%	-1,32%	19.668,01	14.864,01

