

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

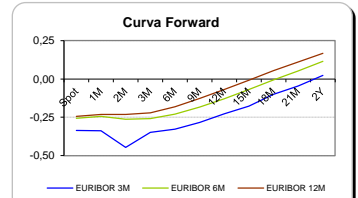
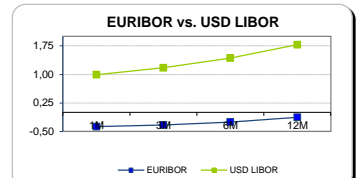
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RENTA FIXA

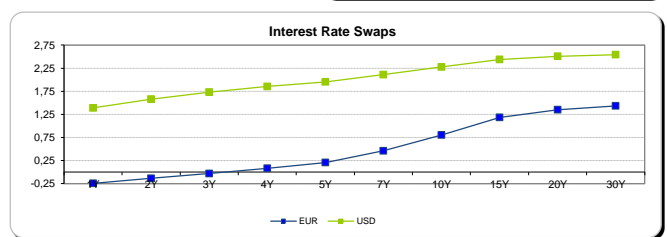
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,9928	0	1	0,2548	-0,7898
3M	-0,3290	0	0	3M	1,1737	0	2	0,3237	-0,7320
6M	-0,2510	0	-1	6M	1,4324	1	1	0,4743	-0,6650
12M	-0,1250	0	-1	12M	1,7801	1	-2	0,6828	-0,4916

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2430	0	-2	-0,0678	0,4293	0,9542
2Y	-0,1360	0	0	0,0480	0,5654	1,0774
3Y	-0,0310	1	0	0,1768	0,6939	1,1969
4Y	0,0850	1	1	0,3082	0,8150	1,3112
5Y	0,2090	1	2	0,4357	0,9370	1,4083
7Y	0,4600	2	3	0,6815	1,1565	1,5642
10Y	0,8060	2	4	1,0027	1,3880	1,7004
15Y	1,1860	2	4	1,3088	1,5645	1,7615
20Y	1,3510	2	5	1,4360	1,6167	1,7460
30Y	1,4350	3	5	1,4833	1,6010	1,6812

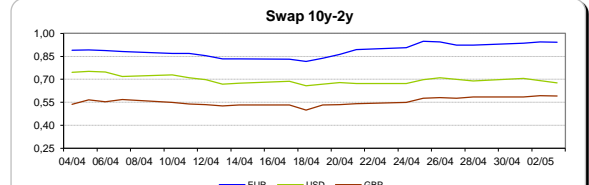
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3900	0	0	1,7450	2,1810	2,4250
2Y	1,5820	0	-4	1,8700	2,2470	2,4680
3Y	1,7340	0	-8	1,9932	2,3050	2,4990
4Y	1,8540	1	-10	2,0768	2,3560	2,5400
5Y	1,9530	1	-11	2,1280	2,3990	2,6009
7Y	2,1100	0	-12	2,2420	2,4740	2,6190
10Y	2,2760	0	-13	2,3690	2,5750	2,6849
15Y	2,4380	0	-13	2,5016	2,6255	2,6620
20Y	2,5100	0	-13	2,5465	2,6100	2,6455
30Y	2,5440	0	-12	2,5540	2,5785	2,6403

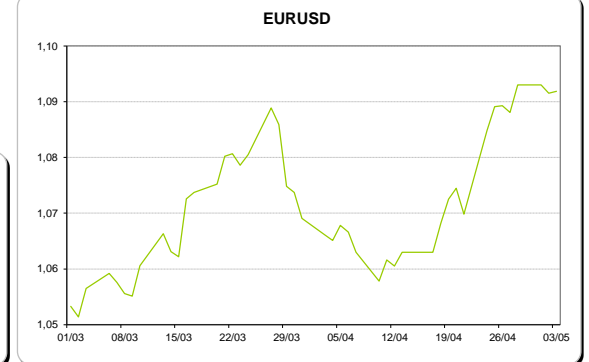
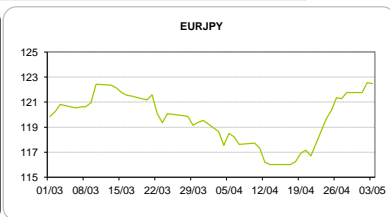
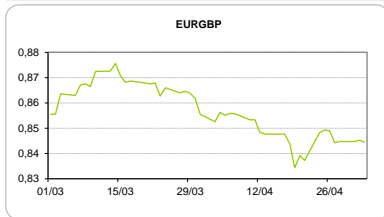


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,59	0,13	-2,82	OT 2Y	0,398	0,01	-16,60
JETFUEL	457,25	-6,50	-22,50	OT 5Y	1,936	-0,08	-27,10
DIESEL	448,75	-7,00	-30,25	OT 10Y	3,465	-0,10	-44,40
COBRE	5.806,00	66,50	-35,50	BUND 10Y	-0,131	-0,45	2,50
ZINCO	2.645,50	31,00	-119,50	SCHATZ 2Y	-0,094	0,23	7,80
OURO	1.248,76	-6,34	-4,59	T-NOTE 10Y	3,007	0,16	-6,60
TRIGO	452,00	-2,00	11,75	T-NOTE 2Y	1,767	1,90	-0,40
LICENÇA C02	4,39	-0,06	-0,48	GILT 10Y	1,012	-1,92	-0,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0919	0,04%	2,42%	1,0971	1,1025	1,1144
EUR/GBP	0,8444	0,09%	0,97%	0,8462	0,8480	0,8520
EUR/JPY	122,47	0,07%	-3,13%	122,47	122,47	122,47
EUR/CHF	1,0825	0,13%	-1,28%	1,0813	1,0800	1,0772
EUR/BRL	3,4369	0,21%	-3,33%	3,5265	3,6023	3,7543
EUR/PLN	4,2030	0,00%	0,74%	4,2261	4,2485	4,2946

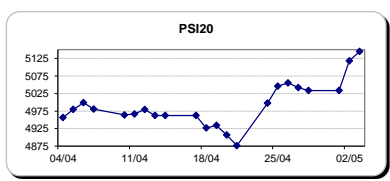


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0919	0,8444	122,47	1,0825	9,6272	7,4370	1,4972	1,46591	3,4369	9,4170
USD	0,9168	-	0,7753	112,32	0,9913	8,8238	6,8185	1,3712	1,3411	3,1511	8,6237

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,335	0,09	12,19
BANCO BPI	1,068	0,09	-5,57
BCP	0,2147	0,47	16,39
MONTEPIO	0,415	-0,24	-1,43
CORT. AMORIM	11,395	3,59	34,06
CTT	5,636	0,11	-12,55
EDP	3,125	1,49	7,98
EDP R	6,991	-0,84	15,82
GALP	13,955	-0,71	-1,66
J MARTINS	16,530	0,79	12,14
MOTA ENGIL	2,555	0,24	58,70
NOS	5,413	0,78	-3,99
PHAROL	0,305	10,51	47,34
NAVIGATOR	3,985	0,38	22,05
REN	2,806	1,74	4,00
SEMAPA	14,565	0,66	8,69
SONAE CAP.	0,870	0,12	16,31
SONAE SGPS	0,972	-0,72	11,21

Maiores ganhos/perdas	
Título	Variação %
PHAROL	10,51
CORT. AMORIM	3,59
REN	1,74
EDP	1,49
J MARTINS	0,79
MONTEPIO	-0,24
GALP	-0,71
SONAE SGPS	-0,72
EDP R	-0,84



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.144,84	0,52%	9,95%	5.144,84	4.175,28
CAC40	5.301,00	-0,06%	9,02%	5.305,95	3.955,98
ESTX 50 PR	3.586,25	0,22%	8,99%	3.593,13	2.678,27
XTRA DAX	12.527,84	0,16%	9,12%	12.532,25	9.214,10
S&P 500	2.385,56	-0,23%	6,56%	2.400,98	1.991,68
IBEX 35	10.837,00	0,15%	15,88%	10.841,10	7.579,80
NIKKEI 225	19.445,70	0,70%	1,73%	19.668,01	14.864,01

