

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

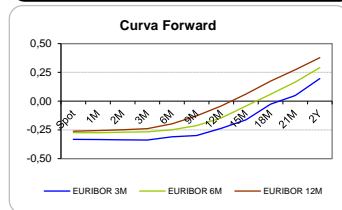
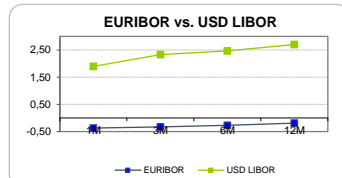
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RENTA FIXA

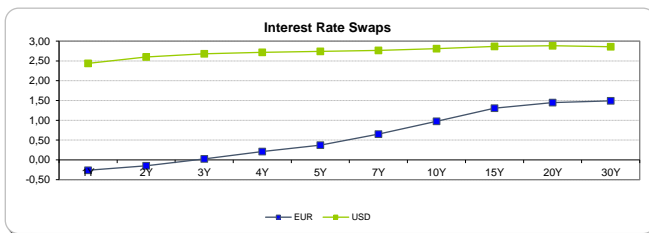
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,8952	0	19	0,5119	-0,7904
3M	-0,3290	0	0	3M	2,3306	1	30	0,7525	-0,7350
6M	-0,2700	0	0	6M	2,4663	1	24	0,8733	-0,6498
12M	-0,1910	0	0	12M	2,7003	2	20	1,0345	-0,5232

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2615	0	-1	2,7566	2,8155	2,8145
2Y	-0,1510	0	-2	2,7600	2,8010	2,8255
3Y	0,0250	0	-4	2,7840	2,8050	2,8460
4Y	0,2090	1	-6	2,7880	2,8105	2,8530
5Y	0,3730	1	-7	2,7930	2,8524	2,9063
7Y	0,6530	1	-9	2,8020	2,8600	2,9065
10Y	0,9740	2	-10	2,8520	2,8890	2,9553
15Y	1,3050	2	-10	2,8850	2,9220	2,9305
20Y	1,4470	2	-10	2,8970	2,9030	2,9130
30Y	1,4910	2	-9	2,8575	2,8660	2,8804

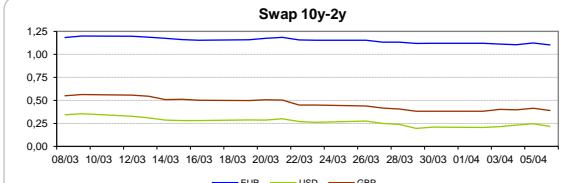
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4380	0	16	2,7566	2,8155	2,8145
2Y	2,5980	1	11	2,7600	2,8010	2,8255
3Y	2,6800	1	8	2,7840	2,8050	2,8460
4Y	2,7180	1	5	2,7880	2,8105	2,8530
5Y	2,7390	1	2	2,7930	2,8524	2,9063
7Y	2,7670	0	-2	2,8020	2,8600	2,9065
10Y	2,8110	0	-5	2,8520	2,8890	2,9553
15Y	2,8650	0	-8	2,8850	2,9220	2,9305
20Y	2,8840	0	-8	2,8970	2,9030	2,9130
30Y	2,8580	0	-9	2,8575	2,8660	2,8804

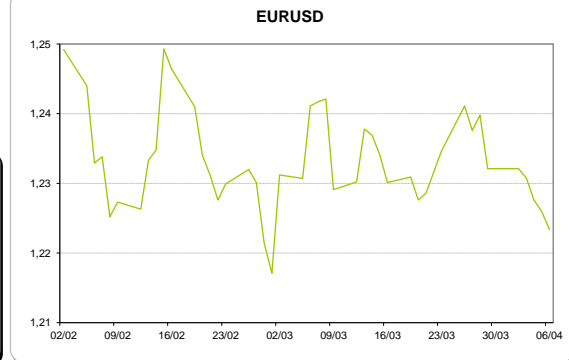
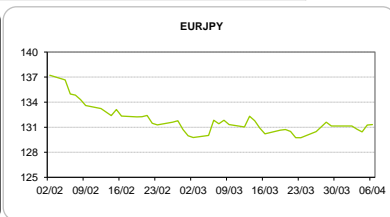
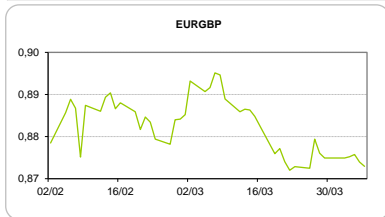


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,26	-1,07	1,71	OT 2Y	-0,227	-0,01	-10,90
JETFUEL	656,38	2,67	24,97	OT 5Y	0,321	0,02	-21,00
DIESEL	614,13	2,67	35,97	OT 10Y	1,692	0,02	-16,70
COBRE	6.818,50	92,00	-94,00	BUND 10Y	0,041	-2,65	-20,20
ZINCO	3.239,50	-20,50	-58,25	SCHATZ 2Y	0,030	-0,69	-6,90
OURO	1.332,73	6,18	-1,92	T-NOTE 10Y	3,500	-4,00	-9,80
TRIGO	467,50	2,75	-39,50	T-NOTE 2Y	2,731	-3,50	-3,20
LICENÇA C02	12,96	0,32	2,49	GILT 10Y	1,568	-1,84	-11,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2234	-0,21%	-1,43%	1,2319	1,2410	1,2609
EUR/GBP	0,87295	0,11%	2,14%	0,8755	0,8785	0,8853
EUR/JPY	131,32	-0,05%	0,40%	131,32	131,32	131,32
EUR/CHF	1,1786	0,06%	-1,00%	1,1775	1,1763	1,1740
EUR/BRL	4,136	-0,99%	-3,71%	4,1976	4,2622	4,3889
EUR/PLN	4,1952	-0,02%	-0,18%	4,2159	4,2378	4,2833

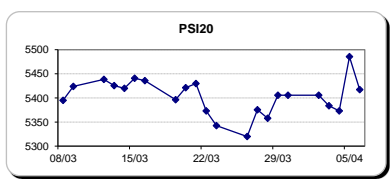


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2234	0,8730	131,32	1,1786	10,2971	7,4468	1,5667	1,59686	4,1360	9,6063
USD	0,8156	-	0,7099	107,13	0,9608	8,3930	6,0736	1,2778	1,3017	3,3734	7,8261

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	5,580	2,39	7,91
BANCO BPI	1,134	-0,87	-3,32
BCP	0,2708	-2,20	-0,44
CORT. AMORIM	10,980	3,20	6,60
CTT	3,160	0,00	-9,89
EDP	3,087	-0,61	7,00
EDP R	8,000	-0,50	14,83
GALP	15,800	-1,13	3,10
J MARTINS	14,290	-4,06	-11,76
MOTA ENGIL	3,080	-7,65	-15,92
NOS	4,830	-0,58	-11,88
PHAROL	0,219	-2,67	-12,40
NAVIGATOR	4,728	-1,21	11,19
REN	2,536	0,56	2,30
SEMAPA	18,920	-0,11	6,32
SONAE CAP.	0,925	0,33	4,28
SONAE SGPS	1,099	-2,22	-2,40

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	3,20
ALTRI	2,39
REN	0,56
SONAE CAP.	0,33
BCP	-2,20
SONAE SGPS	-2,22
PHAROL	-2,67
J MARTINS	-4,06
MOTA ENGIL	-7,65



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.417,06	-1,25%	0,53%	5.793,38	4.871,47
CAC40	5.258,24	-0,35%	-1,02%	5.567,03	4.980,41
ESTX 50 PR	3.403,03	-0,78%	-2,88%	3.708,82	3.261,86
XTRA DAX	12.224,83	-0,65%	-5,36%	13.596,89	11.726,62
S&P 500	2.631,68	-1,15%	-1,55%	2.872,87	2.328,95
IBEX 35	9.664,30	-0,79%	-3,78%	11.184,40	9.327,60
NIKKEI 225	21.567,52	-0,36%	-5,26%	24.129,34	18.224,68

