

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

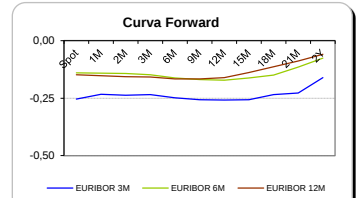
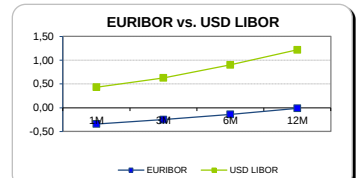
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RENTA FIXA

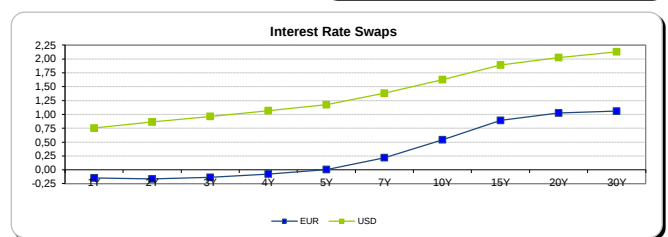
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3420	0	-3	1M	0,4328	0	0	0,5066	-0,7788
3M	-0,2510	0	-3	3M	0,6284	0	-1	0,5878	-0,7246
6M	-0,1380	0	-1	6M	0,8992	1	-1	0,7434	-0,6556
12M	-0,0110	0	0	12M	1,2176	1	-1	1,0096	-0,5350

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1485	1	-1	-0,1633	0,1386	0,6372
2Y	-0,1650	-1	-4	-0,1112	0,2585	0,7800
3Y	-0,1370	0	-5	-0,0271	0,3839	0,9143
4Y	-0,0760	0	-6	0,0739	0,5170	1,0245
5Y	0,0060	0	-7	0,1857	0,6486	1,1084
7Y	0,2190	0	-8	0,4296	0,8665	1,2604
10Y	0,5430	0	-9	0,7369	1,0812	1,3809
15Y	0,8920	0	-10	1,0144	1,2334	1,4185
20Y	1,0250	0	-10	1,1149	1,2614	1,3742
30Y	1,0590	0	-10	1,1170	1,2056	1,2678

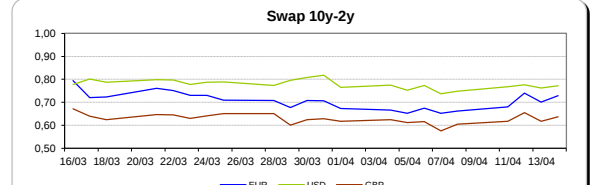
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7530	1	-8	1,0125	1,4145	1,8455
2Y	0,8620	2	-15	1,0775	1,5323	1,9285
3Y	0,9630	2	-20	1,2040	1,6355	1,9630
4Y	1,0680	3	-22	1,3120	1,7275	2,0550
5Y	1,1730	3	-23	1,4160	1,8055	2,1350
7Y	1,3820	3	-21	1,5965	1,9380	2,2015
10Y	1,6280	2	-18	1,7760	2,0845	2,2835
15Y	1,8910	2	-14	2,0135	2,1810	2,3195
20Y	2,0270	2	-12	2,1165	2,2650	2,3320
30Y	2,1310	2	-10	2,2128	2,2590	2,3874

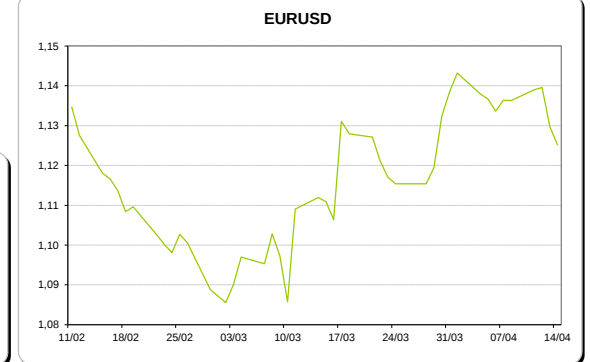
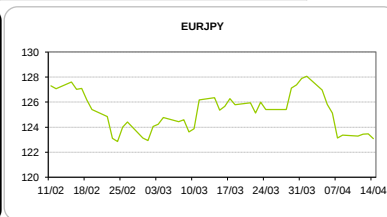
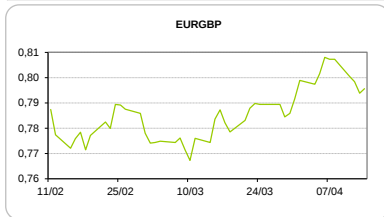


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,39	0,21	4,23	OT 2Y	0,775	-0,03	8,40
JETFUEL	412,00	3,50	21,25	OT 5Y	2,123	-0,01	32,10
DIESEL	382,00	0,25	25,00	OT 10Y	3,247	0,02	27,00
COBRE	4.837,00	63,50	-140,00	BUND 10Y	-0,247	3,00	-15,90
ZINCO	1.876,50	54,00	78,00	SCHATZ 2Y	0,080	1,61	-4,40
OURO	1.225,91	-16,56	-9,34	T-NOTE 10Y	2,552	3,49	-18,40
TRIGO	461,25	-6,25	-24,50	T-NOTE 2Y	1,281	1,50	-22,50
LICENÇA C02	5,61	0,07	0,73	GILT 10Y	1,721	1,66	-8,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1252	-0,41%	1,20%	1,1284	1,1320	1,1403
EUR/GBP	0,7956	-0,22%	2,68%	0,7976	0,7996	0,8039
EUR/JPY	123,09	0,31%	2,66%	123,09	123,09	123,09
EUR/CHF	1,0888	0,13%	0,67%	1,0875	1,0859	1,0826
EUR/BRL	3,9756	-0,88%	2,12%	4,0996	4,2234	4,4523
EUR/PLN	4,2999	-0,28%	-0,48%	4,3181	4,3354	4,3681

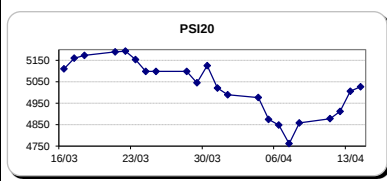


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1252	0.7956	123.09	1.0888	9.1508	7.4405	1.4463	1.4623	3.9756	9.2671
USD	0.8878	-	0.7068	109.16	0.9670	8.1276	6.6058	1.2843	1.2979	3.5026	8.2231

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,773	-4,94	-20,90
BANCO BPI	1,191	0,00	9,17
BCP	0,038	2,41	-21,84
MONTEPIO	0,580	0,00	-11,45
CORT. AMORIM	6,739	-0,04	13,30
CTT	7,949	0,72	-10,22
EDP	2,964	0,07	-10,75
EDP R	6,539	0,21	-9,81
GALP	11,570	0,26	7,93
J MARTINS	14,535	0,38	21,18
MOTA ENGIL	1,881	-0,48	-2,29
NOS	6,100	2,01	-15,82
PHAROL	0,138	0,73	-49,08
PORTUCEL	3,230	-0,80	-10,18
REN	2,820	-0,56	1,37
SEMAPA	11,505	-0,82	-9,37
SONAE CAP.	0,657	0,15	28,82
SONAE SGPS	1,001	-0,60	-4,48

Maiores ganhos/perdas	
Título	Variação %
BCP	2,41
NOS	2,01
PHAROL	0,73
CTT	0,72
J MARTINS	0,38
REN	-0,56
SONAE SGPS	-0,60
PORTUCEL	-0,80
SEMAPA	-0,82
ALTRI	-4,94



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.027,00	0,42%	-5,39%	6.345,39	4.455,16
CAC40	4.511,51	0,47%	-2,71%	5.283,71	3.892,46
ESTX 50 PR	3.060,86	0,71%	-6,32%	3.822,92	2.672,73
XTRA DAX	10.093,65	0,67%	-6,04%	12.339,81	8.699,29
S&P 500	2.085,80	0,17%	2,05%	2.134,72	1.810,10
IBEX 35	8.861,50	0,46%	-7,15%	11.862,60	7.746,30
NIKKEI 225	16.911,05	3,23%	-11,15%	20.952,71	14.865,77

