

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

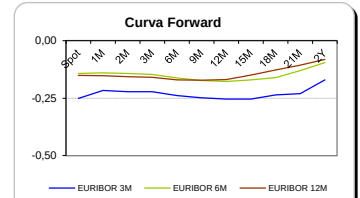
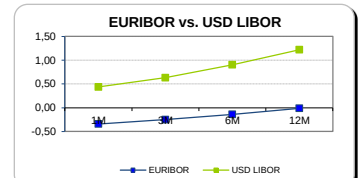
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RENTA FIXA

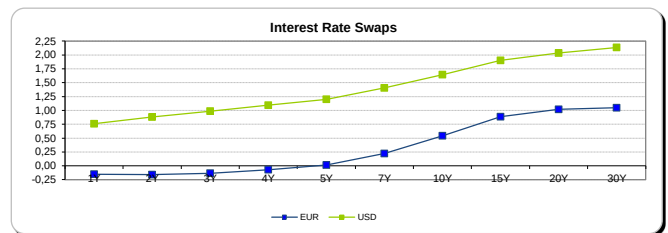
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3420	0	-3	1M	0,4363	0	-1	0,5073	-0,7788
3M	-0,2490	0	-2	3M	0,6329	0	-1	0,5881	-0,7246
6M	-0,1400	0	-1	6M	0,9024	0	-1	0,7434	-0,6556
12M	-0,0110	0	-1	12M	1,2208	0	-1	1,0128	-0,5350

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1505	0	-1	-0,1694	0,0984	0,5750
2Y	-0,1610	0	-1	-0,1254	0,2078	0,7179
3Y	-0,1330	0	-2	-0,0519	0,3313	0,8517
4Y	-0,0710	1	-3	0,0393	0,4631	0,9619
5Y	0,0130	1	-4	0,1457	0,5931	1,0460
7Y	0,2220	0	-5	0,3839	0,8081	1,1996
10Y	0,5410	0	-7	0,6862	1,0251	1,3220
15Y	0,8860	-1	-8	0,9637	1,1777	1,3604
20Y	1,0170	-1	-9	1,0637	1,2065	1,3183
30Y	1,0460	-1	-10	1,0659	1,1529	1,2156

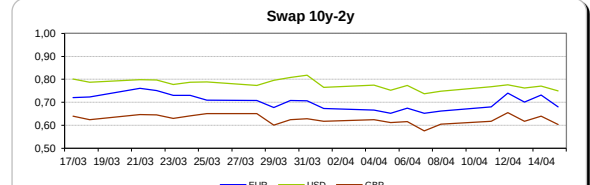
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7590	1	-7	0,9624	1,3569	1,7995
2Y	0,8800	2	-13	1,0679	1,4735	1,8800
3Y	0,9870	2	-17	1,1450	1,5810	1,9450
4Y	1,0930	3	-20	1,2540	1,6745	2,0040
5Y	1,1990	3	-20	1,3605	1,7525	2,0800
7Y	1,4040	2	-19	1,5425	1,8850	2,1475
10Y	1,6460	2	-16	1,7525	2,0295	2,2280
15Y	1,9030	1	-13	1,9575	2,1770	2,2930
20Y	2,0360	1	-11	2,0595	2,2075	2,3080
30Y	2,1370	1	-9	2,1310	2,2295	2,2910

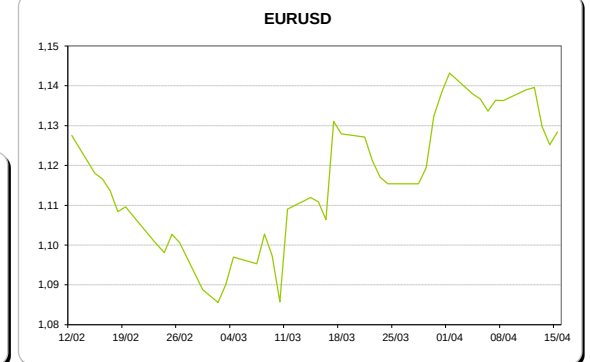
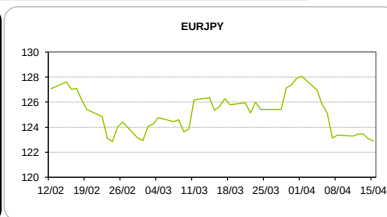
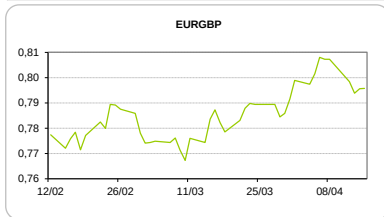


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	42,73	-1,11	3,34	OT 2Y	0,697	-0,08	1,20
JETFUEL	412,00	3,50	21,25	OT 5Y	2,020	-0,10	20,90
DIESEL	382,00	0,25	25,00	OT 10Y	3,168	-0,08	20,70
COBRE	4.840,00	1,00	-115,00	BUND 10Y	-0,292	-3,29	-18,00
ZINCO	1.854,60	-21,90	76,10	SCHATZ 2Y	0,069	-0,69	-5,30
OURO	1.233,43	5,49	1,10	T-NOTE 2Y	2,512	-2,88	-17,90
TRIGO	467,00	0,25	-17,50	T-NOTE 10Y	1,247	-2,25	-16,20
LICENÇA C02	5,45	-0,16	0,58	GILT 10Y	1,683	-3,32	-10,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1284	0,28%	1,58%	1,1316	1,1352	1,1433
EUR/GBP	0,79575	-0,02%	-1,53%	0,7978	0,7998	0,8040
EUR/JPY	122,91	0,15%	1,99%	122,91	122,91	122,91
EUR/CHF	1,0918	-0,24%	0,44%	1,0905	1,0889	1,0855
EUR/BRL	3,9932	-1,74%	4,76%	4,1204	4,2463	4,4756
EUR/PLN	4,2961	0,09%	-0,12%	4,3143	4,3317	4,3638



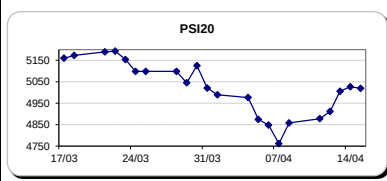
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1284	0,7958	122,91	1,0918	9,1724	7,4412	1,4525	1,46432	3,9932	9,2984
USD	0,8850	-	0,7053	108,74	0,9664	8,1321	6,5850	1,2879	1,2984	3,5243	8,2440

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,794	0,56	-20,46
BANCO BPI	1,191	0,00	9,17
BCP	0,037	-2,09	-23,48
MONTEPIO	0,580	0,00	-11,45
CORT. AMORIM	6,750	0,16	13,48
CTT	7,839	-1,38	-11,46
EDP	2,950	-0,47	-11,17
EDP R	6,566	0,41	-9,43
GALP	11,550	-0,17	7,74
J MARTINS	14,755	1,51	23,01
MOTA ENGIL	1,980	5,26	2,86
NOS	6,081	-0,31	-16,08
PHAROL	0,138	0,00	-49,08
PORTUCEL	3,212	-0,56	-10,68
REN	2,820	0,00	1,37
SEMAPA	11,410	-0,83	-10,12
SONAE CAP.	0,682	3,81	33,73
SONAE SGPS	1,003	0,20	-4,29

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	5,26
SONAE CAP.	3,81
J MARTINS	1,51
ALTRI	0,56
EDP R	0,41
EDP	-0,47
PORTUCEL	-0,56
SEMAPA	-0,83
CTT	-1,38
BCP	-2,09



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.019,36	-0,15%	-5,53%	6.318,09	4.455,16
CAC40	4.495,17	-0,36%	-3,06%	5.283,71	3.892,46
ESTX 50 PR	3.054,34	-0,21%	-6,52%	3.816,32	2.672,73
XTRA DAX	10.051,57	-0,42%	-6,44%	12.326,14	8.699,29
S&P 500	2.081,36	-0,07%	1,83%	2.134,72	1.810,10
IBEX 35	8.850,90	-0,12%	-7,26%	11.815,60	7.746,30
NIKKEI 225	16.848,03	-0,37%	-11,48%	20.952,71	14.865,77

