

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

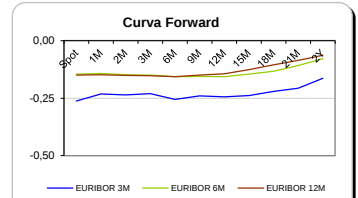
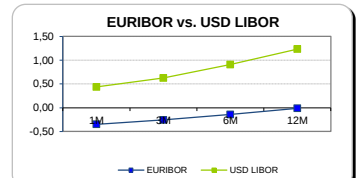
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RENTA FIXA

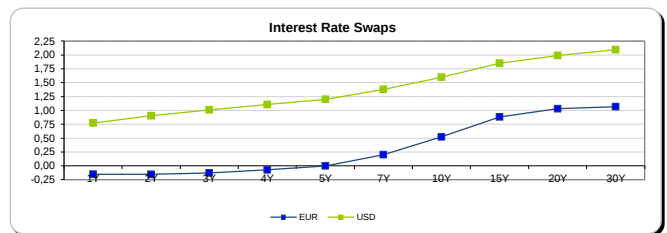
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3480	0	-1	1M	0,4362	0	0	0,5116	-0,7730
3M	-0,2570	0	-1	3M	0,6261	0	-1	0,5908	-0,7330
6M	-0,1430	0	0	6M	0,9064	0	0	0,7319	-0,6462
12M	-0,0110	0	0	12M	1,2327	0	1	0,9890	-0,5240

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1500	0	0	-0,1471	0,1010	0,5827
2Y	-0,1550	0	0	-0,1044	0,2087	0,7245
3Y	-0,1280	0	0	-0,0362	0,3337	0,8600
4Y	-0,0740	0	-1	0,0516	0,4662	0,9800
5Y	0,0000	0	-1	0,1575	0,5970	1,0792
7Y	0,2010	-1	-2	0,3947	0,8256	1,2337
10Y	0,5220	-1	-1	0,7087	1,0555	1,3700
15Y	0,8840	-2	1	1,0036	1,2264	1,4237
20Y	1,0290	-2	2	1,1154	1,2636	1,3848
30Y	1,0670	-2	3	1,1268	1,2202	1,2919

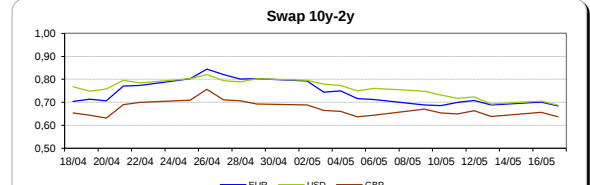
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7730	1	1	1,0625	1,3905	1,7700
2Y	0,9040	3	2	1,1370	1,4760	1,8490
3Y	1,0100	3	2	1,2240	1,5720	1,9040
4Y	1,1060	3	1	1,3070	1,6600	1,9660
5Y	1,1990	2	0	1,3970	1,7330	2,0385
7Y	1,3790	1	-3	1,5590	1,8600	2,1150
10Y	1,6000	-1	-5	1,7470	2,0050	2,2015
15Y	1,8540	-2	-5	1,9565	2,1616	2,2700
20Y	1,9900	-2	-5	2,0615	2,1980	2,2900
30Y	2,0960	-2	-4	2,1345	2,2175	2,2875

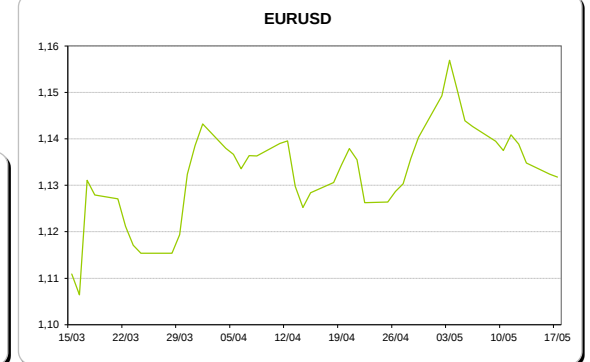
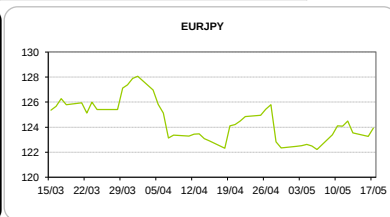
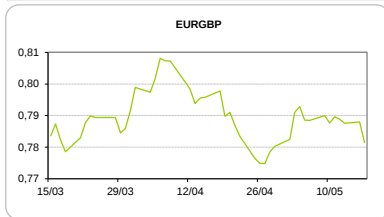


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,31	0,34	6,25	OT 2Y	0,612	-0,01	-8,50
JETFUEL	453,00	2,00	56,50	OT 5Y	1,857	-0,06	-16,30
DIESEL	444,50	6,50	73,50	OT 10Y	3,071	-0,06	-9,70
COBRE	4.654,50	17,50	-162,50	BUND 10Y	-0,300	-0,95	-1,30
ZINCO	1.894,00	10,25	24,75	SCHATZ 2Y	0,078	0,23	0,90
OURO	1.275,53	1,33	41,38	T-NOTE 2Y	2,524	-0,30	0,90
TRIGO	482,50	7,75	15,00	T-NOTE 10Y	1,307	1,50	6,00
LICENÇA C02	6,05	-0,06	0,57	GILT 10Y	1,634	-2,33	-5,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1318	-0,05%	0,11%	1,1350	1,1388	1,1474
EUR/GBP	0,7815	0,83%	2,09%	0,7834	0,7855	0,7898
EUR/JPY	123,93	-0,53%	-1,30%	123,93	123,93	123,93
EUR/CHF	1,1070	-0,01%	-1,41%	1,1056	1,1039	1,1010
EUR/BRL	3,9639	0,11%	3,26%	4,0903	4,2103	4,4366
EUR/PLN	4,3737	-0,12%	-1,53%	4,3943	4,4148	4,4453

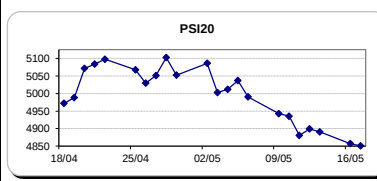


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1318	0.7815	123.93	1.1070	9.3262	7.4382	1.4615	1.5431	3.9639	9.2551
USD	0.8820	-	0.6912	108.93	0.9757	8.2323	6.5606	1.2900	1.3618	3.4961	8.1640

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,181	1,43	-33,31
BANCO BPI	1,111	0,09	1,83
BCP	0,033	3,77	-32,48
MONTEPIO	0,570	0,18	-12,98
CORT. AMORIM	6,880	0,58	15,67
CTT	8,170	0,39	-7,73
EDP	2,987	-0,10	-10,06
EDP R	6,631	0,14	-8,54
GALP	11,865	-0,63	10,68
J MARTINS	13,640	-0,66	13,71
MOTA ENGIL	1,785	-1,38	-7,27
NOS	6,179	-2,85	-14,73
PHAROL	0,132	0,00	-51,29
NAVIGATOR	2,760	-1,08	-23,25
REN	2,616	0,46	-5,97
SEMAPA	10,500	-0,57	-17,29
SONAE CAP.	0,618	-1,75	21,18
SONAE SGPS	0,911	0,33	-13,07

Maiores ganhos/perdas	
Título	Variação %
BCP	3,77
ALTRI	1,43
CORT. AMORIM	0,58
REN	0,46
CTT	0,39
J MARTINS	-0,66
NAVIGATOR	-1,08
MOTA ENGIL	-1,38
SONAE CAP.	-1,75
NOS	-2,85



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.850,73	-0,13%	-8,70%	6.182,71	4.455,16
CAC40	4.297,57	-0,34%	-7,32%	5.217,80	3.892,46
ESTX 50 PR	2.938,09	-0,45%	-10,08%	3.714,26	2.672,73
XTRA DAX	9.890,19	-0,63%	-7,94%	11.920,31	8.699,29
S&P 500	2.057,15	-0,45%	0,66%	2.134,72	1.810,10
IBEX 35	8.698,70	0,19%	-8,86%	11.612,60	7.746,30
NIKKEI 225	16.652,80	1,13%	-12,51%	20.952,71	14.865,77

