

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

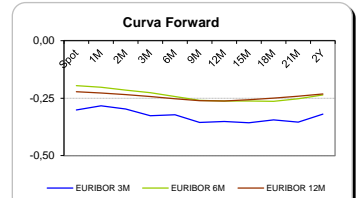
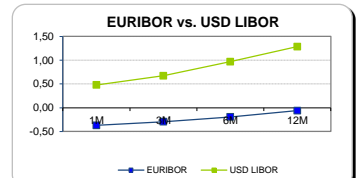
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RENTA FIXA

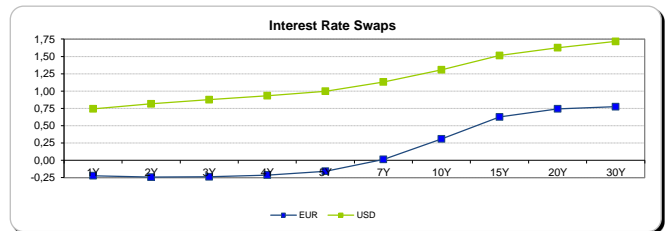
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	-2	1M	0,4794	0	3	0,4535	-0,8112
3M	-0,2950	0	-3	3M	0,6734	0	2	0,5009	-0,7732
6M	-0,1910	0	-3	6M	0,9660	1	2	0,5903	-0,7052
12M	-0,0610	0	-4	12M	1,2845	2	1	0,8210	-0,5842

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2220	0	-6	-0,2629	-0,1425	0,2645
2Y	-0,2420	1	-8	-0,2473	-0,0506	0,4006
3Y	-0,2380	1	-10	-0,2117	0,0557	0,5279
4Y	-0,2120	2	-13	-0,1479	0,1747	0,6400
5Y	-0,1580	2	-14	-0,0645	0,2952	0,7248
7Y	0,0150	3	-16	0,1407	0,5055	0,8696
10Y	0,3100	4	-17	0,4217	0,7095	0,9849
15Y	0,6260	5	-18	0,6745	0,8546	1,0237
20Y	0,7450	5	-19	0,7672	0,8862	0,9903
30Y	0,7740	5	-19	0,7776	0,8519	0,9139

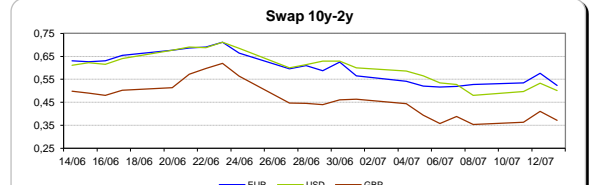
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7430	1	-4	0,8894	1,1280	1,4220
2Y	0,8150	2	-7	0,9487	1,1980	1,5028
3Y	0,8750	2	-10	1,0130	1,2720	1,5340
4Y	0,9340	3	-12	1,0670	1,3556	1,5835
5Y	0,9980	3	-14	1,1370	1,4177	1,6545
7Y	1,1320	3	-17	1,2800	1,5240	1,7125
10Y	1,3070	3	-21	1,4290	1,6275	1,7895
15Y	1,5120	2	-23	1,6129	1,7490	1,8605
20Y	1,6270	2	-24	1,6895	1,7985	1,8795
30Y	1,7170	2	-25	1,7575	1,8355	1,8895

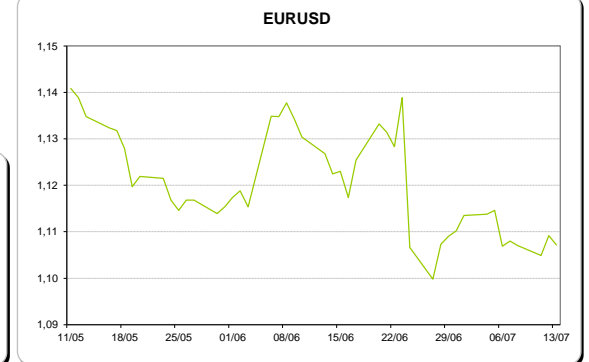
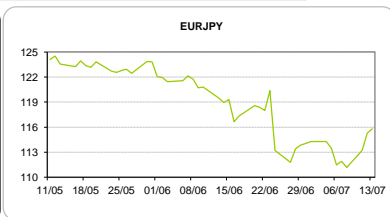
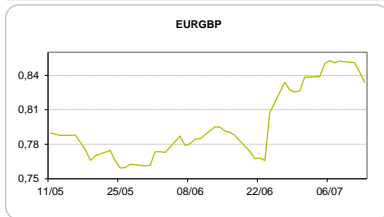


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,28	-2,19	-4,54	OT 2Y	0,714	0,00	9,20
JETFUEL	425,50	9,25	-58,25	OT 5Y	1,881	-0,02	-13,70
DIESEL	421,25	0,00	-37,75	OT 10Y	3,097	-0,04	-12,40
COBRE	4.885,50	120,00	359,00	BUND 10Y	-0,534	-4,64	-18,70
ZINCO	2.188,50	54,00	106,75	SCHATZ 2Y	-0,050	-0,23	-11,90
OURO	1.341,82	8,74	57,96	T-NOTE 2Y	2,298	-3,71	-10,70
TRIGO	446,25	7,75	-57,00	T-NOTE 5Y	1,183	-2,62	-6,80
LICENÇA C02	4,77	0,14	-1,09	GILT 10Y	0,831	-6,84	-47,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1072	-0,18%	-1,74%	1,1113	1,1156	1,1244
EUR/GBP	0,83398	1,05%	4,66%	0,8360	0,8380	0,8420
EUR/JPY	115,82	-0,46%	3,19%	115,82	115,82	115,82
EUR/CHF	1,0918	0,17%	-0,26%	1,0902	1,0885	1,0853
EUR/BRL	3,6626	-0,42%	7,40%	3,7810	3,8973	4,1040
EUR/PLN	4,4126	-0,42%	0,02%	4,4385	4,4604	4,4990



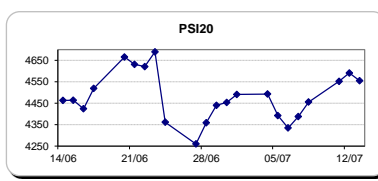
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1072	0,8340	115,82	1,0918	9,4209	7,4380	1,4426	1,45838	3,6626	9,3606
USD	0,9005	-	0,7568	104,27	0,9839	8,4881	6,6982	1,2992	1,3113	3,2906	8,4144

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,132	-2,13	-34,34
BANCO BPI	1,119	0,18	2,57
BCP	0,020	-8,80	-59,69
MONTEPIO	0,500	0,00	-23,66
CORT. AMORIM	7,214	-0,91	21,28
CTT	7,106	-0,49	-19,74
EDP	2,886	0,59	-13,10
EDP R	6,960	0,07	-4,00
GALP	12,575	-0,16	17,30
J MARTINS	14,150	-0,35	17,97
MOTA ENGIL	1,510	-0,33	-21,56
NOS	5,518	-2,02	-23,85
PHAROL	0,169	14,19	-21,78
NAVIGATOR	2,590	0,39	-25,81
REN	2,584	-0,35	-7,12
SEMAPA	10,450	-0,67	-17,68
SONAE CAP.	0,543	-0,73	6,47
SONAE SGPS	0,689	-0,29	-34,26
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	14,19
EDP	0,59
NAVIGATOR	0,39
BANCO BPI	0,18
EDP R	0,07
SONAE CAP.	-0,73
CORT. AMORIM	-0,91
NOS	-2,02
ALTRI	-2,13
BCP	-8,80



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.554,94	-0,78%	-14,27%	5.929,72	4.175,28
CAC40	4.335,26	0,09%	-6,51%	5.217,80	3.892,46
ESTX 50 PR	2.934,13	0,02%	-10,20%	3.714,26	2.672,73
XTRA DAX	9.954,86	-0,09%	-7,34%	11.802,37	8.699,29
S&P 500	2.149,33	-0,11%	5,17%	2.156,45	1.810,10
IBEX 35	8.503,80	-0,03%	-10,90%	11.612,60	7.579,80
NIKKEI 225	16.231,43	0,84%	-14,72%	20.946,93	14.864,01

