

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

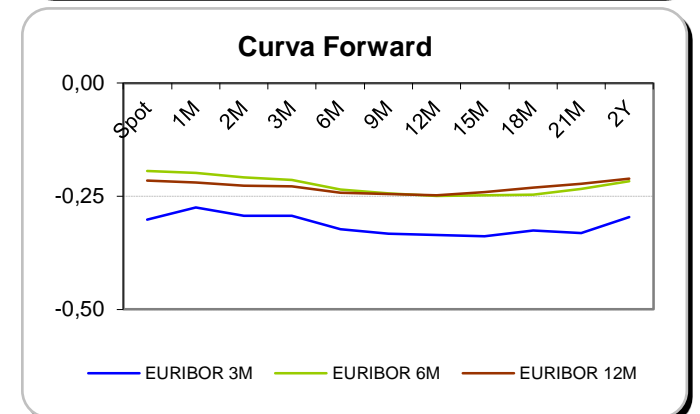
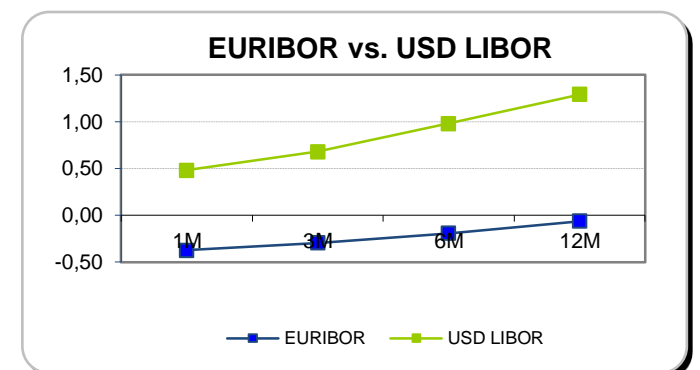
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RENTA FIXA

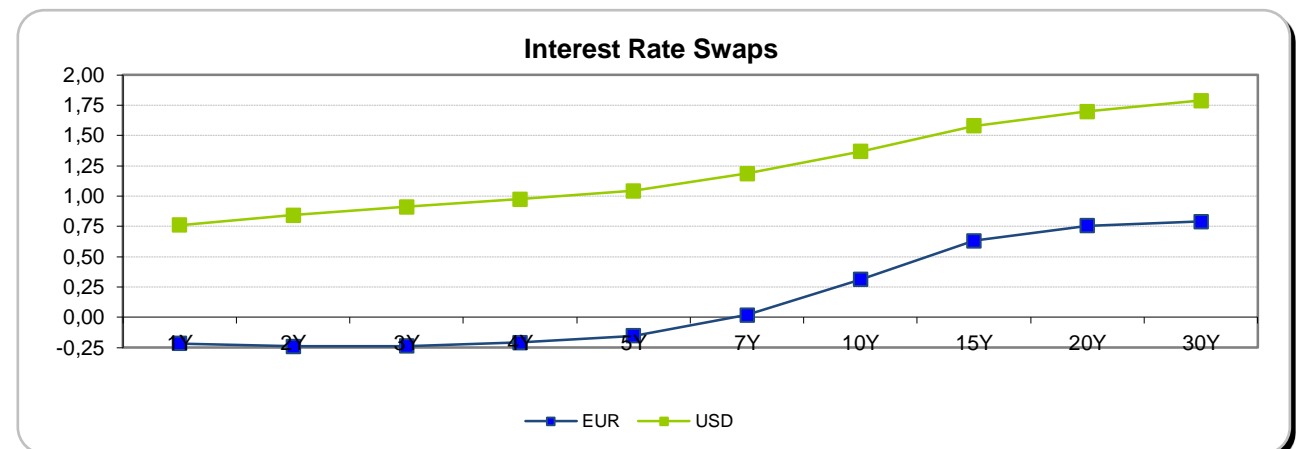
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	-2	1M	0,4814	0	4	0,4460	-0,8062
3M	-0,2950	0	-3	3M	0,6801	1	3	0,5019	-0,7674
6M	-0,1900	0	-3	6M	0,9801	1	4	0,5900	-0,6992
12M	-0,0610	0	-4	12M	1,2934	1	3	0,8215	-0,5734

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2155	1	-5	-0,2506	-0,1074	0,3105
2Y	-0,2390	0	-8	-0,2294	-0,0163	0,4458
3Y	-0,2360	0	-10	-0,1885	0,0925	0,5744
4Y	-0,2080	0	-12	-0,1227	0,2135	0,6871
5Y	-0,1530	1	-13	-0,0362	0,3362	0,7767
7Y	0,0190	0	-15	0,1741	0,5496	0,9218
10Y	0,3120	0	-15	0,4593	0,7576	1,0383
15Y	0,6320	1	-16	0,7191	0,9058	1,0794
20Y	0,7560	1	-16	0,8146	0,9368	1,0422
30Y	0,7890	2	-15	0,8270	0,9042	0,9679

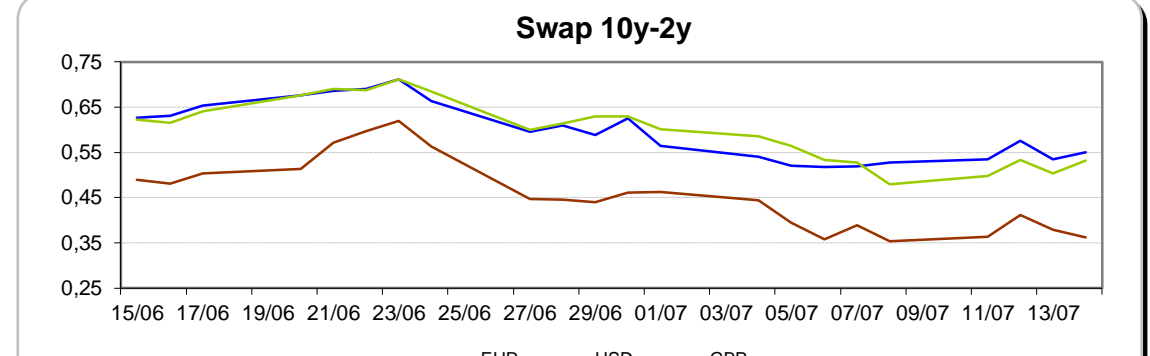
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7610	2	-2	0,9238	1,1997	1,5091
2Y	0,8440	3	-4	0,9910	1,2720	1,5728
3Y	0,9120	4	-6	1,0600	1,3504	1,6005
4Y	0,9760	4	-8	1,1299	1,4199	1,6778
5Y	1,0440	5	-10	1,2040	1,4821	1,7236
7Y	1,1870	6	-12	1,3371	1,5893	1,8077
10Y	1,3700	6	-14	1,4790	1,7138	1,8870
15Y	1,5800	7	-16	1,6767	1,8140	1,9275
20Y	1,6990	7	-17	1,7730	1,8901	1,9475
30Y	1,7900	7	-18	1,8427	1,8995	1,9778

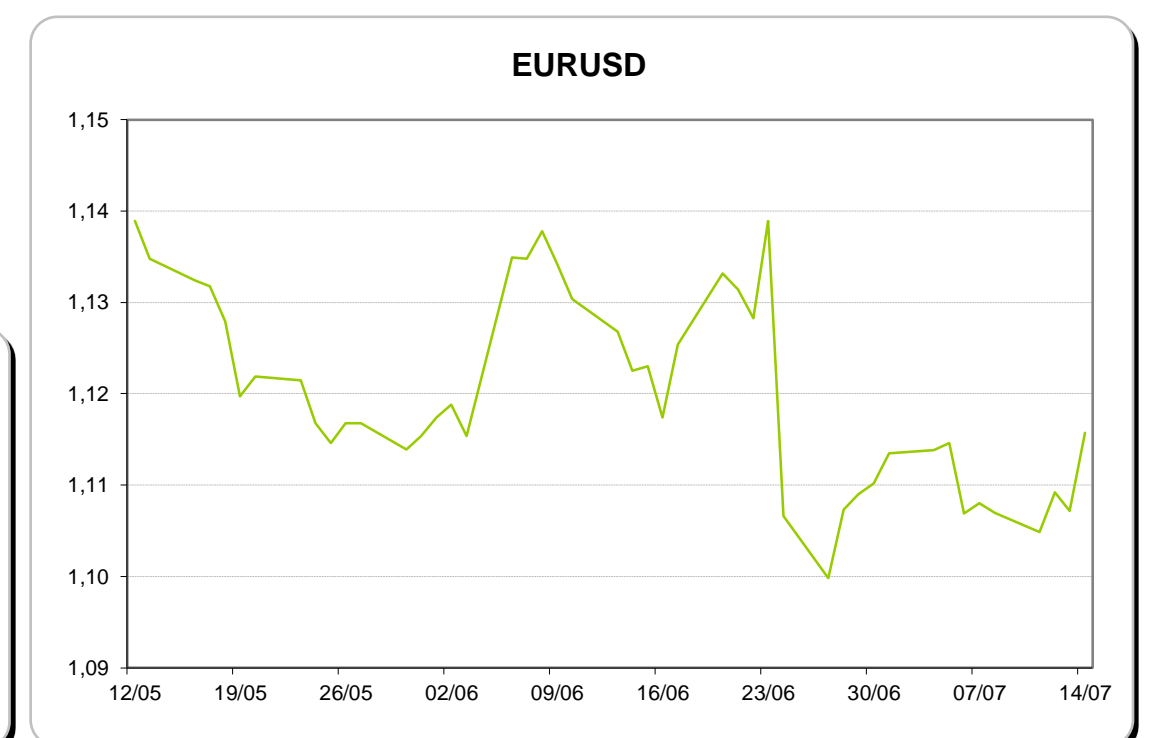
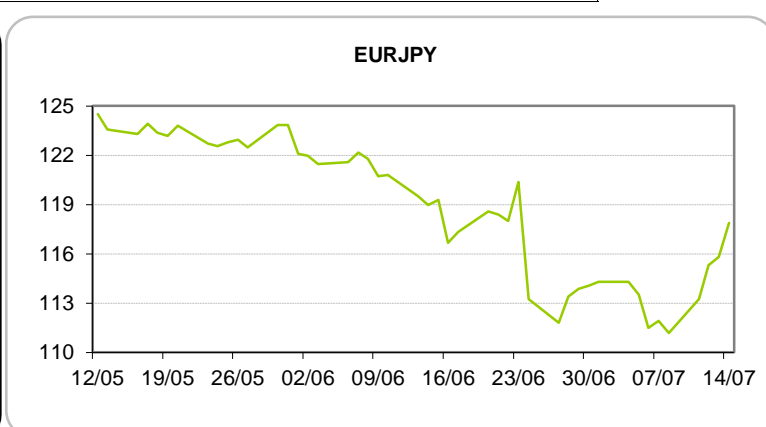
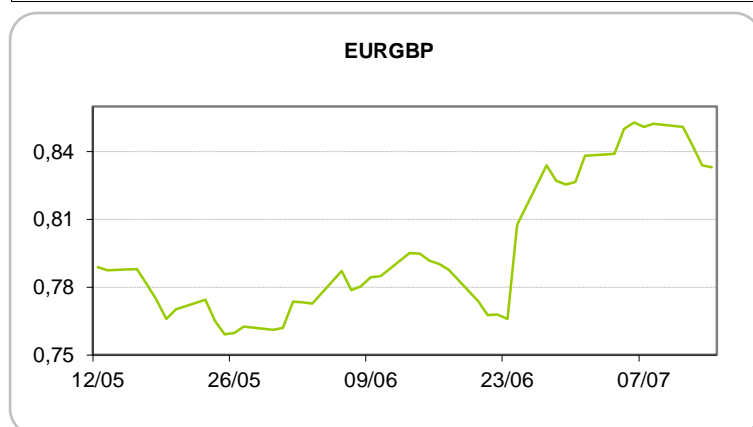


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,37	1,11	-2,96	OT 2Y	0,711	0,00	-8,10
JETFUEL	404,50	-21,00	-77,25	OT 5Y	1,887	0,01	-28,60
DIESEL	400,75	-20,50	-57,25	OT 10Y	3,114	0,02	-27,40
COBRE	4.936,00	69,00	381,00	BUND 10Y	-0,490	4,28	-10,60
ZINCO	2.172,25	-16,25	100,75	SCHATZ 2Y	-0,034	1,37	-6,60
OURO	1.329,65	-13,04	43,89	T-NOTE 10Y	2,341	3,57	-6,40
TRIGO	440,50	0,75	-57,25	T-NOTE 2Y	1,217	2,25	-3,80
LICENÇA C02	4,78	-0,01	-1,08	GILT 10Y	0,878	4,23	-34,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1157	0,77%	-0,61%	1,1197	1,1241	1,1330
EUR/GBP	0,83311	0,10%	-4,60%	0,8353	0,8374	0,8416
EUR/JPY	117,88	-1,75%	0,93%	117,88	117,88	117,88
EUR/CHF	1,0894	0,31%	-0,90%	1,0879	1,0863	1,0832
EUR/BRL	3,5926	0,80%	8,62%	3,7084	3,8202	4,0182
EUR/PLN	4,4143	-0,18%	0,44%	4,4399	4,4618	4,5005



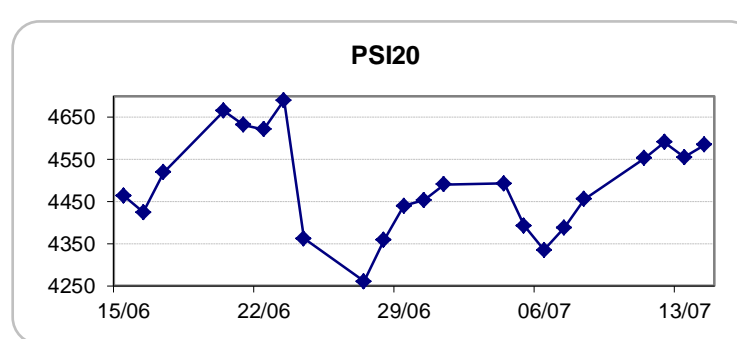
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1157	0,8331	117,88	1,0894	9,4212	7,4377	1,4348	1,45519	3,5926	9,2927
USD	0,9004	-	0,7506	105,35	0,9821	8,4839	6,6968	1,2926	1,3098	3,2283	8,3694

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,191	1,88	-33,10
BANCO BPI	1,113	-0,54	2,02
BCP	0,020	0,51	-59,49
MONTEPIO	0,505	1,00	-22,90
CORT. AMORIM	7,213	-0,01	21,27
CTT	7,206	1,41	-18,61
EDP	2,909	0,80	-12,41
EDP R	6,950	-0,14	-4,14
GALP	12,610	0,28	17,63
J MARTINS	14,195	0,32	18,34
MOTA ENGIL	1,618	7,15	-15,95
NOS	5,570	0,94	-23,13
PHAROL	0,191	13,02	-11,60
NAVIGATOR	2,645	2,12	-24,23
REN	2,607	0,89	-6,29
SEMAPA	10,450	0,00	-17,68
SONAE CAP.	0,542	-0,18	6,27
SONAE SGPS	0,675	-2,03	-35,59
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	13,02
MOTA ENGIL	7,15
NAVIGATOR	2,12
ALTRI	1,88
CTT	1,41
CORT. AMORII	-0,01
EDP R	-0,14
SONAE CAP.	-0,18
BANCO BPI	-0,54
SONAE SGPS	-2,03



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.584,95	0,66%	-13,71%	5.929,72	4.175,28
CAC40	4.385,52	1,16%	-5,42%	5.217,80	3.892,46
ESTX 50 PR	2.968,21	1,44%	-9,16%	3.714,26	2.672,73
XTRA DAX	10.081,10	1,51%	-6,16%	11.802,37	8.699,29
S&P 500	2.165,42	0,60%	5,94%	2.168,99	1.810,10
IBEX 35	8.566,20	1,09%	-10,25%	11.612,60	7.579,80
NIKKEI 225	16.385,89	0,95%	-13,91%	20.946,93	14.864,01

