

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

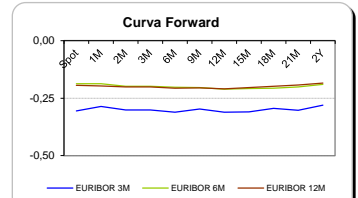
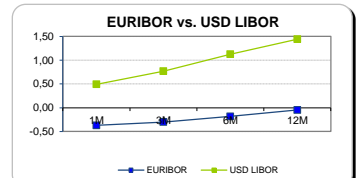
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RENTA FIXA

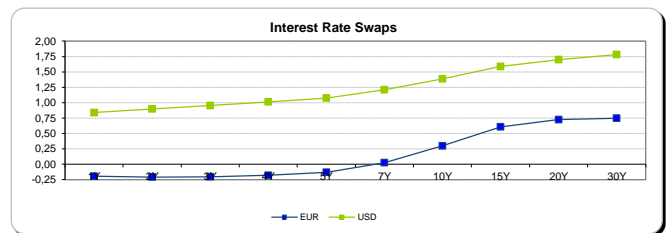
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	-1	1M	0,4939	0	3	0,4079	-0,8060
3M	-0,2990	0	-1	3M	0,7676	1	11	0,4934	-0,7520
6M	-0,1830	0	0	6M	1,1272	1	20	0,5799	-0,6628
12M	-0,0470	0	1	12M	1,4426	1	22	0,8043	-0,5110

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1942	1	2	-0,2118	-0,0816	0,3200
2Y	-0,2080	1	1	-0,1981	0,0105	0,4528
3Y	-0,2030	1	1	-0,1582	0,1143	0,5745
4Y	-0,1790	1	0	-0,0922	0,2312	0,6850
5Y	-0,1290	2	-1	-0,0093	0,3475	0,7692
7Y	0,0260	2	-3	0,1922	0,5543	0,9131
10Y	0,2990	2	-4	0,4710	0,7567	1,0296
15Y	0,6080	3	-5	0,7211	0,9001	1,0662
20Y	0,7240	3	-5	0,8113	0,9291	1,0305
30Y	0,7480	3	-5	0,8152	0,8859	0,9431

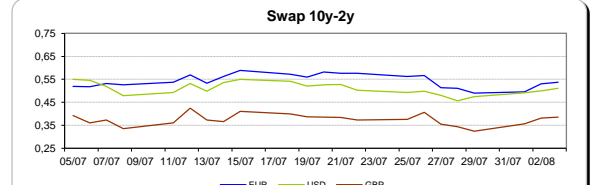
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8390	1	15	0,9939	1,2604	1,5758
2Y	0,9000	1	14	1,0513	1,3401	1,6415
3Y	0,9550	1	12	1,1205	1,4188	1,6510
4Y	1,0130	1	10	1,1948	1,4887	1,7471
5Y	1,0760	1	8	1,2697	1,5518	1,7880
7Y	1,2120	1	5	1,4044	1,6561	1,8634
10Y	1,3870	1	2	1,5636	1,7688	1,9314
15Y	1,5870	2	-1	1,7258	1,8681	1,9465
20Y	1,7000	2	-3	1,8149	1,9272	1,9640
30Y	1,7840	2	-4	1,8758	1,9050	2,0062

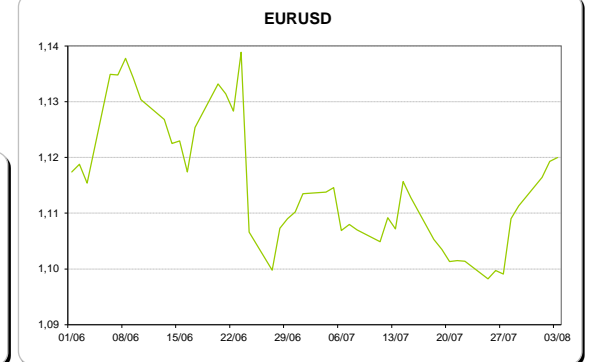
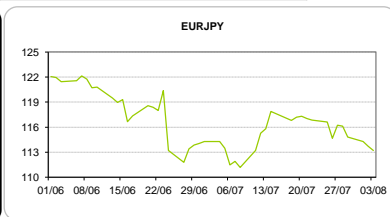
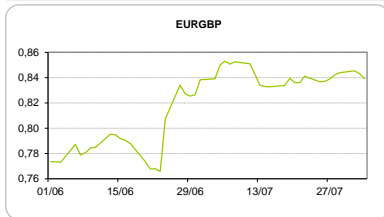


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	42,76	0,96	-8,13	OT 2Y	0,451	0,04	-11,30
JETFUEL	368,75	-1,50	-75,50	OT 5Y	1,742	0,03	-0,70
DIESEL	367,25	0,50	-75,75	OT 10Y	2,939	0,01	-4,50
COBRE	4.886,00	10,00	-19,00	BUND 10Y	-0,490	-0,72	2,70
ZINCO	2.273,50	7,50	119,25	SCHATZ 2Y	0,018	0,00	5,70
OURO	1.356,98	-6,66	15,13	T-NOTE 10Y	2,347	1,49	6,40
TRIGO	414,50	13,25	-15,75	T-NOTE 2Y	1,210	1,50	9,40
LICENÇA C02	4,61	0,19	-0,01	GILT 10Y	0,889	-0,63	-4,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,12	0,06%	0,56%	1,1246	1,1294	1,1389
EUR/GBP	0,8391	0,48%	-0,01%	0,8411	0,8432	0,8471
EUR/JPY	113,22	0,44%	0,95%	113,22	113,22	113,22
EUR/CHF	1,0854	-0,30%	-0,23%	1,0841	1,0828	1,0799
EUR/BRL	3,642	0,43%	0,09%	3,7640	3,8849	4,0970
EUR/PLN	4,2996	0,61%	3,17%	4,3255	4,3490	4,3920

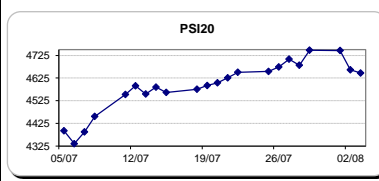


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1200	0,8391	113,22	1,0854	9,5227	7,4383	1,4607	1,47141	3,6420	9,4180
USD	0,8951	-	0,7506	101,32	0,9714	8,5266	6,6583	1,3090	1,3193	3,2747	8,4278

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,285	-1,47	-31,13
BANCO BPI	1,110	-0,27	1,74
BCP	0,018	1,10	-62,56
MONTEPIO	0,474	0,00	-27,63
CORT. AMORIM	7,641	2,41	28,46
CTT	7,320	-1,74	-17,33
EDP	2,988	-0,40	-10,03
EDP R	7,008	-0,90	-3,34
GALP	12,400	1,81	15,67
J MARTINS	14,960	-0,63	24,72
MOTA ENGIL	1,695	-1,68	-11,95
NOS	5,779	-1,88	-20,25
PHAROL	0,165	-2,94	-23,64
NAVIGATOR	2,769	0,04	-20,68
REN	2,693	-0,41	-3,20
SEMAPA	10,920	1,72	-13,98
SONAE CAP.	0,581	0,17	13,92
SONAE SGPS	0,657	-0,45	-37,31
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	2,41
GALP	1,81
SEMAPA	1,72
BCP	1,10
SONAE CAP.	0,17
ALTRI	-1,47
MOTA ENGIL	-1,68
CTT	-1,74
NOS	-1,88
PHAROL	-2,94



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.647,36	-0,30%	-12,53%	5.767,78	4.175,28
CAC40	4.321,08	-0,16%	-6,81%	5.217,80	3.892,46
ESTX 50 PR	2.911,06	0,14%	-10,91%	3.686,57	2.672,73
XTRA DAX	10.170,21	0,26%	-5,33%	11.669,86	8.699,29
S&P 500	2.157,67	0,05%	5,59%	2.178,29	1.810,10
IBEX 35	8.263,50	-0,17%	-13,42%	11.330,00	7.579,80
NIKKEI 225	16.083,11	-1,88%	-15,50%	20.946,93	14.864,01

