

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

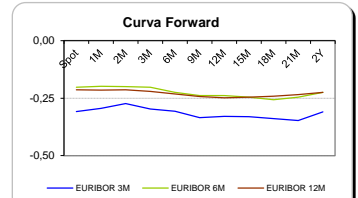
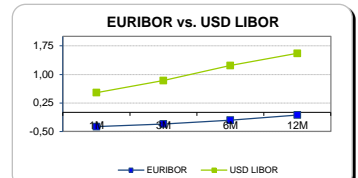
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RENTA FIXA

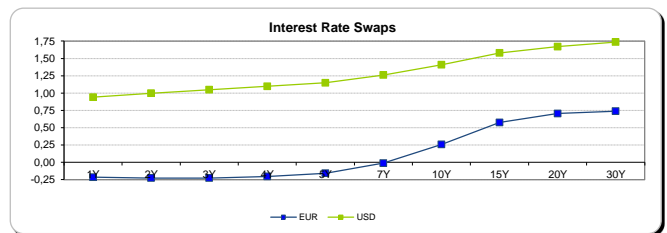
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5244	0	0	0,2657	-0,8083
3M	-0,3010	0	0	3M	0,8377	-2	0	0,3763	-0,7523
6M	-0,2010	0	-1	6M	1,2336	-1	0	0,5257	-0,6548
12M	-0,0640	0	-1	12M	1,5514	0	1	0,7535	-0,5008

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2140	0	-2	-0,2497	-0,1442	0,2170
2Y	-0,2270	1	-3	-0,2363	-0,0672	0,3400
3Y	-0,2260	0	-4	-0,2054	0,0285	0,4657
4Y	-0,2030	1	-4	-0,1516	0,1415	0,5690
5Y	-0,1580	1	-4	-0,0773	0,2511	0,6917
7Y	-0,0110	1	-3	0,1116	0,4681	0,8290
10Y	0,2590	0	-2	0,3869	0,6723	0,9510
15Y	0,5760	0	1	0,6523	0,8340	1,0092
20Y	0,7040	0	1	0,7580	0,8801	0,9911
30Y	0,7400	0	2	0,7785	0,8443	0,8990

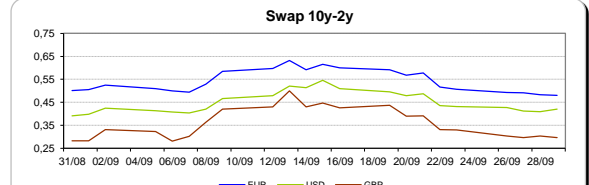
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9400	0	-1	1,0502	1,2458	1,4860
2Y	0,9980	0	-2	1,0959	1,3044	1,5633
3Y	1,0480	-1	-2	1,1290	1,3708	1,5880
4Y	1,0970	-1	-1	1,1990	1,4090	1,6592
5Y	1,1490	-2	-2	1,2588	1,4876	1,6961
7Y	1,2610	-2	-2	1,3719	1,5808	1,7360
10Y	1,4100	-3	0	1,5093	1,6813	1,7950
15Y	1,5790	-4	3	1,6489	1,7535	1,8440
20Y	1,6710	-4	4	1,7000	1,7870	1,8535
30Y	1,7370	-4	6	1,7430	1,7965	1,8350

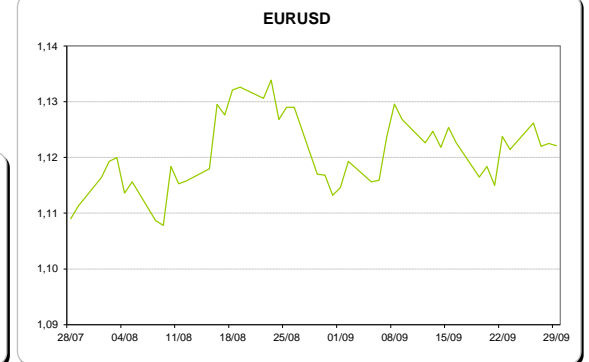
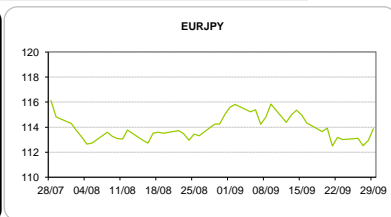


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,56	0,87	0,11	OT 2Y	0,361	-0,02	-14,40
JETFUEL	445,25	32,25	0,75	OT 5Y	1,854	-0,03	-1,00
DIESEL	451,25	28,25	3,25	OT 10Y	3,308	-0,02	28,20
COBRE	4.830,00	31,00	203,00	BUND 10Y	-0,440	1,22	-7,00
ZINCO	2.328,00	12,50	12,75	SCHATZ 2Y	-0,073	0,23	-7,50
OURO	1.321,99	0,46	-1,51	T-NOTE 2Y	2,429	-0,90	-5,90
TRIGO	402,00	-1,25	5,00	T-NOTE 10Y	1,288	-0,38	-6,40
LICENÇA C02	5,02	0,07	0,32	GILT 10Y	0,791	3,21	6,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1221	-0,04%	0,46%	1,1268	1,1313	1,1410
EUR/GBP	0,86138	0,08%	-0,77%	0,8633	0,8652	0,8691
EUR/JPY	113,88	-0,83%	0,32%	113,88	113,88	113,88
EUR/CHF	1,0849	0,39%	0,89%	1,0834	1,0819	1,0791
EUR/BRL	3,6278	-0,49%	-0,36%	3,7399	3,8532	4,0633
EUR/PLN	4,3059	-0,23%	0,89%	4,3306	4,3537	4,3989



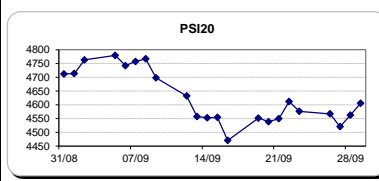
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1221	0,8614	113,88	1,0849	9,6191	7,4531	1,4743	1,46487	3,6278	9,0129
USD	0,8905	-	0,7706	101,64	0,9676	8,5630	6,6365	1,3097	1,3045	3,2188	8,0314

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,108	-0,42	-34,84
BANCO BPI	1,129	0,00	3,48
BCP	0,015	1,32	-68,70
MONTEPIO	0,454	-0,44	-30,69
CORT. AMORIM	8,729	-0,24	46,76
CTT	5,990	-0,22	-32,35
EDP	2,987	0,74	-10,06
EDP R	7,131	0,22	-1,64
GALP	12,190	4,46	13,71
J MARTINS	15,365	0,16	28,10
MOTA ENGIL	1,678	3,07	-12,83
NOS	6,150	0,31	-15,13
PHAROL	0,241	0,42	11,54
NAVIGATOR	2,611	-0,80	-25,20
REN	2,588	0,74	-6,97
SEMAPA	11,565	0,48	-8,90
SONAE CAP.	0,680	-0,29	33,33
SONAE SGPS	0,683	1,79	-34,83

Maiores ganhos/perdas	
Título	Variação %
GALP	4,46
MOTA ENGIL	3,07
SONAE SGPS	1,79
BCP	1,32
EDP	0,74
CORT. AMORIM	-0,24
SONAE CAP.	-0,29
ALTRI	-0,42
MONTEPIO	-0,44
NAVIGATOR	-0,80



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.605,42	0,94%	-13,32%	5.625,06	4.175,28
CAC40	4.443,84	0,26%	-4,17%	5.011,65	3.892,46
ESTX 50 PR	2.991,58	0,02%	-8,44%	3.524,04	2.672,73
XTRA DAX	10.405,54	-0,31%	-3,14%	11.430,87	8.699,29
S&P 500	2.163,42	-0,37%	5,84%	2.193,81	1.810,10
IBEX 35	8.796,30	0,64%	-7,84%	10.631,60	7.579,80
NIKKEI 225	16.693,71	1,39%	-12,29%	20.012,40	14.864,01

