

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

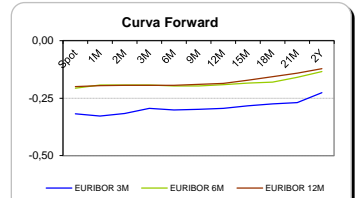
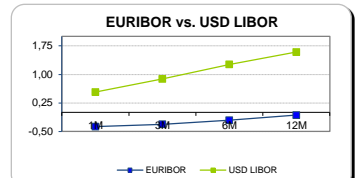
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RENTA FIXA

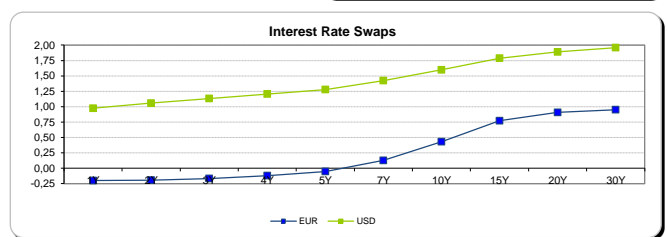
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5357	0	1	0,2663	-0,7904
3M	-0,3110	0	-1	3M	0,8817	0	3	0,4013	-0,7282
6M	-0,2040	0	0	6M	1,2623	0	1	0,5596	-0,6470
12M	-0,0710	0	-2	12M	1,5857	0	3	0,7999	-0,4828

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2005	0	1	-0,1891	0,0105	0,4476
2Y	-0,1920	1	2	-0,1543	0,1089	0,5856
3Y	-0,1670	1	3	-0,0999	0,2218	0,7146
4Y	-0,1200	1	4	-0,0234	0,3476	0,8318
5Y	-0,0530	1	4	0,0703	0,4707	0,9227
7Y	0,1270	1	5	0,2907	0,6913	1,0796
10Y	0,4310	1	5	0,5906	0,9120	1,2080
15Y	0,7710	1	6	0,8680	1,0728	1,2575
20Y	0,9070	1	6	0,9732	1,1096	1,2237
30Y	0,9510	0	6	0,9895	1,0737	1,1400

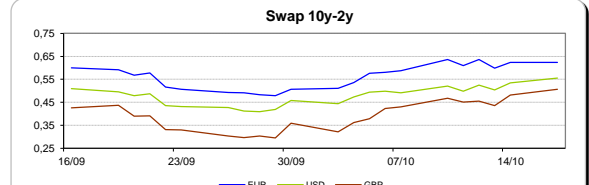
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9750	-1	3	1,1338	1,4379	1,7310
2Y	1,0590	-2	4	1,2066	1,5144	1,7900
3Y	1,1320	-1	5	1,2822	1,5928	1,8405
4Y	1,2050	-1	6	1,3578	1,6380	1,8890
5Y	1,2780	0	6	1,4160	1,7000	1,9465
7Y	1,4240	1	6	1,5510	1,7970	1,9950
10Y	1,5980	2	6	1,7030	1,9060	2,0560
15Y	1,7880	3	7	1,8600	2,0035	2,1050
20Y	1,8880	4	7	1,9370	2,0440	2,1135
30Y	1,9590	4	7	1,9850	2,0495	2,0990

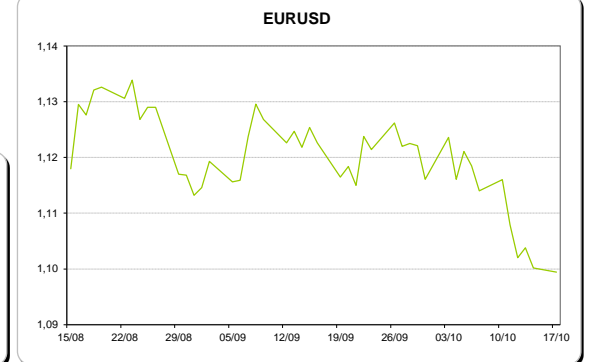
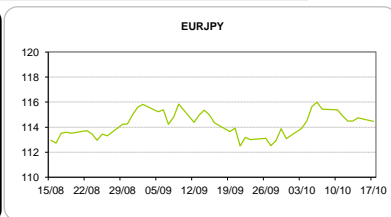
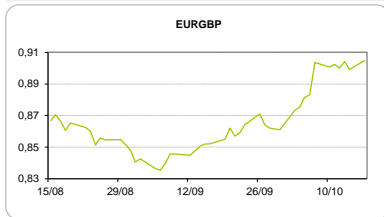


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,35	-0,60	5,11	OT 2Y	0,299	0,01	-18,60
JETFUEL	466,50	-2,25	55,25	OT 5Y	1,791	-0,02	-27,70
DIESEL	462,50	-6,75	44,96	OT 10Y	3,252	-0,05	-17,20
COBRE	4.675,50	-37,00	-96,50	BUND 10Y	-0,257	0,00	0,10
ZINCO	2.245,75	18,25	-21,75	SCHATZ 2Y	-0,034	0,00	-1,30
OURO	1.255,25	3,83	-55,00	T-NOTE 2Y	2,570	-2,13	3,60
TRIGO	423,00	2,00	19,75	T-NOTE 10Y	1,382	-1,88	7,90
LICENÇA C02	5,86	0,05	1,50	GILT 10Y	1,197	1,95	21,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0994	-0,07%	-1,53%	1,1040	1,1085	1,1179
EUR/GBP	0,90485	-0,64%	-5,51%	0,9069	0,9090	0,9135
EUR/JPY	114,46	0,26%	-0,71%	114,46	114,46	114,46
EUR/CHF	1,0869	-0,01%	0,78%	1,0856	1,0842	1,0813
EUR/BRL	3,514	0,09%	4,07%	3,6261	3,7303	3,9264
EUR/PLN	4,3225	-0,24%	-0,50%	4,3480	4,3722	4,4186



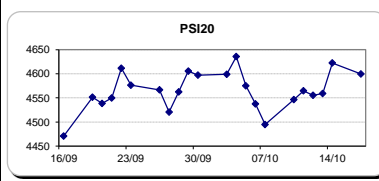
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0994	0,9049	114,46	1,0869	9,6953	7,4415	1,4442	1,44215	3,5140	9,0051
USD	0,9098	-	0,8228	104,03	0,9901	8,8210	6,7704	1,3154	1,3127	3,1977	8,1991

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,117	0,61	-34,65
BANCO BPI	1,129	0,18	3,48
BCP	0,016	1,30	-68,08
MONTEPIO	0,445	-0,22	-32,06
CORT. AMORIM	9,500	4,38	59,72
CTT	5,900	-2,27	-33,36
EDP	2,945	0,79	-11,32
EDP R	6,969	-0,31	-3,88
GALP	12,285	-1,52	14,60
J MARTINS	15,960	-1,60	33,06
MOTA ENGIL	1,855	3,63	-3,64
NOS	5,791	-1,68	-20,08
PHAROL	0,250	-0,79	15,70
NAVIGATOR	2,574	-0,27	-26,26
REN	2,599	0,35	-6,58
SEMAPA	11,700	0,65	-7,84
SONAE CAP.	0,681	0,59	33,53
SONAE SGPS	0,689	0,73	-34,26

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	4,38
MOTA ENGIL	3,63
BCP	1,30
EDP	0,79
SONAE SGPS	0,73
PHAROL	-0,79
GALP	-1,52
J MARTINS	-1,60
NOS	-1,68
CTT	-2,27



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.599,62	-0,49%	-13,43%	5.625,06	4.175,28
CAC40	4.450,23	-0,46%	-4,03%	5.011,65	3.892,46
ESTX 50 PR	3.008,72	-0,54%	-7,92%	3.524,04	2.672,73
XTRA DAX	10.503,57	-0,73%	-2,23%	11.430,87	8.699,29
S&P 500	2.130,48	-0,09%	4,26%	2.193,81	1.810,10
IBEX 35	8.740,70	-0,31%	-8,42%	10.631,60	7.579,80
NIKKEI 225	16.900,12	0,26%	-11,21%	20.012,40	14.864,01

