

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

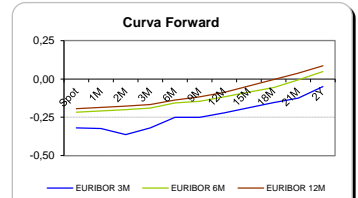
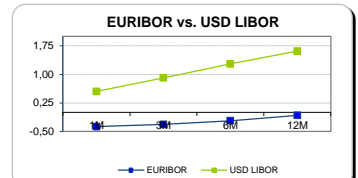
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RENTA FIXA

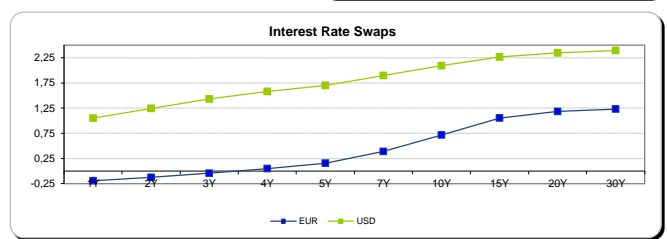
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,5546	0	2	0,2668	-0,7864
3M	-0,3120	0	0	3M	0,9087	0	3	0,3984	-0,7312
6M	-0,2150	0	-1	6M	1,2754	0	1	0,5653	-0,6630
12M	-0,0750	0	0	12M	1,6118	1	3	0,8121	-0,4842

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1930	0	1	-0,0867	0,3018	0,8031
2Y	-0,1240	1	7	-0,0009	0,4256	0,9292
3Y	-0,0430	1	12	0,1001	0,5500	1,0464
4Y	0,0500	2	17	0,2118	0,6749	1,1505
5Y	0,1560	2	21	0,3284	0,7942	1,2343
7Y	0,3880	2	26	0,5639	0,9982	1,3676
10Y	0,7150	2	28	0,8575	1,1974	1,4790
15Y	1,0520	2	28	1,1209	1,3385	1,5126
20Y	1,1840	2	28	1,2175	1,3666	1,4755
30Y	1,2300	2	28	1,2360	1,3320	1,3972

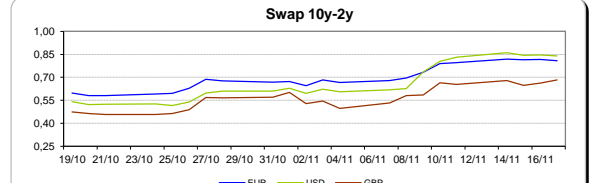
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0500	8	8	1,4528	2,0390	2,3680
2Y	1,2450	1	19	1,6005	2,1260	2,4145
3Y	1,4300	1	30	1,7610	2,2040	2,4340
4Y	1,5790	0	37	1,8710	2,2670	2,4775
5Y	1,7020	0	42	1,9670	2,3160	2,5300
7Y	1,8990	-1	48	2,1090	2,3890	2,5395
10Y	2,0930	-3	50	2,2455	2,4585	2,5685
15Y	2,2620	-4	47	2,3670	2,5170	2,5820
20Y	2,3450	-5	46	2,4180	2,5270	2,5725
30Y	2,3930	-6	43	2,4350	2,5035	2,5400

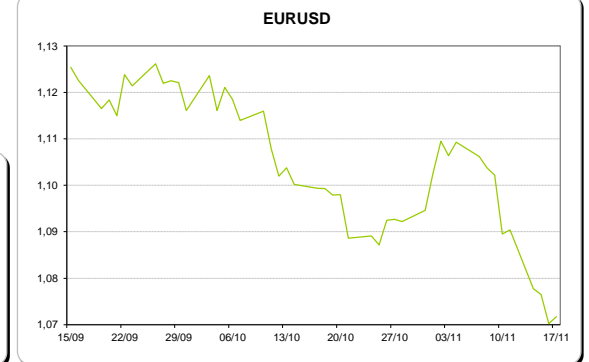
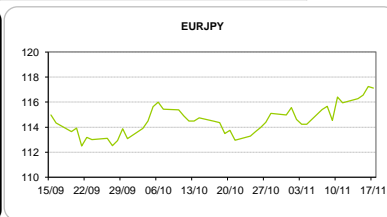
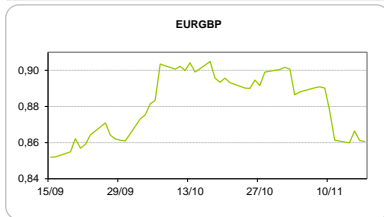


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,88	0,25	-5,36	OT 2Y	0,468	-0,02	20,10
JETFUEL	428,75	5,50	-40,00	OT 5Y	2,139	0,01	32,60
DIESEL	427,75	4,00	-41,50	OT 10Y	3,742	0,07	49,70
COBRE	5.451,00	-92,00	757,50	BUND 10Y	-0,056	-3,22	22,10
ZINCO	2.515,75	-89,75	261,00	SCHATZ 2Y	-0,016	-1,15	3,00
OURO	1.227,15	1,93	-28,66	T-NOTE 10Y	2,951	2,36	40,20
TRIGO	418,00	3,75	-24,00	T-NOTE 2Y	1,537	2,64	16,60
LICENÇA C02	5,89	0,34	0,02	GILT 10Y	1,434	0,38	28,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0717	0,14%	-2,52%	1,0764	1,0810	1,0911
EUR/GBP	0,86055	0,06%	5,15%	0,8624	0,8645	0,8689
EUR/JPY	117,12	0,11%	-2,27%	117,12	117,12	117,12
EUR/CHF	1,0707	0,05%	1,61%	1,0694	1,0680	1,0653
EUR/BRL	3,6371	0,60%	-3,07%	3,7551	3,8575	4,0594
EUR/PLN	4,4398	0,36%	-2,67%	4,4657	4,4898	4,5360

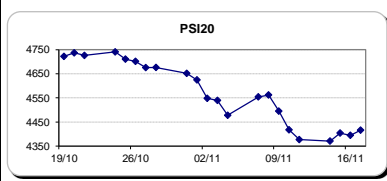


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0717	0,8606	117,12	1,0707	9,8282	7,4415	1,4307	1,42897	3,6371	9,0642
USD	0,9371	-	0,8042	109,42	1,0042	9,2057	6,9735	1,3420	1,3385	3,4052	8,5024

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,167	1,21	-33,61
BANCO BPI	1,129	-0,09	3,48
BCP	1,2174	-0,38	-66,81
MONTEPIO	0,433	-0,23	-33,89
CORT. AMORIM	8,200	0,55	37,86
CTT	5,840	-5,26	-34,04
EDP	2,710	2,38	-18,40
EDP R	6,009	1,25	-17,12
GALP	12,480	4,00	16,42
J MARTINS	14,855	-0,10	23,84
MOTA ENGIL	1,684	-2,09	-12,52
NOS	5,536	-0,86	-23,60
PHAROL	0,185	-4,15	-14,38
NAVIGATOR	2,659	0,53	-23,83
REN	2,514	-0,24	-9,63
SEMAPA	11,675	0,17	-8,03
SONAE CAP.	0,685	-1,15	34,31
SONAE SGPS	0,764	-0,52	-27,10

Maiores ganhos/perdas	
Título	Variação %
GALP	4,00
EDP	2,38
EDP R	1,25
ALTRI	1,21
CORT. AMORIM	0,55
NOS	-0,86
SONAE CAP.	-1,15
MOTA ENGIL	-2,09
PHAROL	-4,15
CTT	-5,26



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.416,19	0,48%	-16,88%	5.434,99	4.175,28
CAC40	4.527,77	0,59%	-2,36%	4.975,71	3.892,46
ESTX 50 PR	3.041,79	0,51%	-6,91%	3.524,04	2.672,73
XTRA DAX	10.685,54	0,20%	-0,53%	11.430,87	8.699,29
S&P 500	2.185,66	0,40%	6,93%	2.193,81	1.810,10
IBEX 35	8.718,00	0,92%	-8,66%	10.476,60	7.579,80
NIKKEI 225	17.862,63	0,00%	-6,15%	20.012,40	14.864,01

