

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

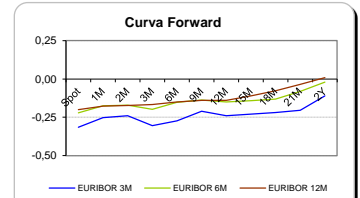
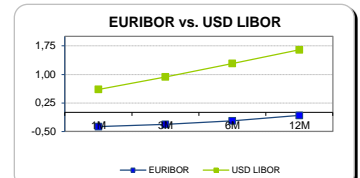
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RENTA FIXA

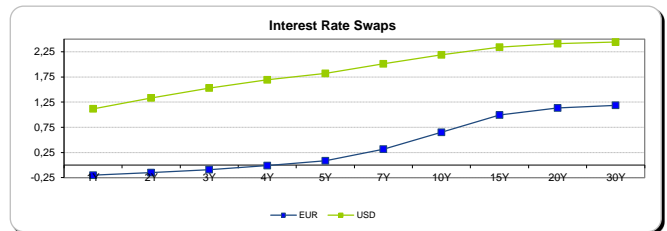
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,6059	0	7	0,2609	-0,7874
3M	-0,3140	0	0	3M	0,9373	0	5	0,3909	-0,7464
6M	-0,2190	0	-1	6M	1,2899	0	3	0,5560	-0,6750
12M	-0,0790	0	-1	12M	1,6451	0	7	0,7980	-0,5054

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2006	0	-1	-0,1402	0,2150	0,7330
2Y	-0,1520	0	4	-0,0661	0,3411	0,8727
3Y	-0,0900	0	7	0,0273	0,4713	0,9977
4Y	-0,0120	0	11	0,1365	0,6064	1,1043
5Y	0,0860	0	15	0,2546	0,7328	1,1964
7Y	0,3160	0	21	0,5006	0,9468	1,3280
10Y	0,6490	1	26	0,8042	1,1504	1,4417
15Y	0,9930	1	27	1,0748	1,2984	1,4810
20Y	1,1330	2	28	1,1778	1,3316	1,4474
30Y	1,1880	2	29	1,2040	1,3047	1,3762

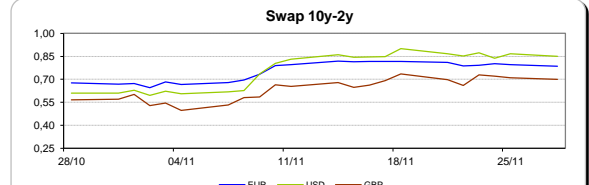
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1170	1	12	1,5225	2,1380	2,4295
2Y	1,3340	1	26	1,7089	2,2200	2,4660
3Y	1,5290	0	38	1,8410	2,2890	2,4800
4Y	1,6910	-1	47	1,9540	2,3410	2,5235
5Y	1,8200	-2	53	2,0450	2,3825	2,5725
7Y	2,0080	-3	59	2,1770	2,4485	2,5830
10Y	2,1860	-3	60	2,3055	2,5125	2,6100
15Y	2,3400	-4	57	2,4185	2,5825	2,6030
20Y	2,4090	-4	54	2,4580	2,5625	2,5890
30Y	2,4420	-5	51	2,4700	2,5095	2,5640

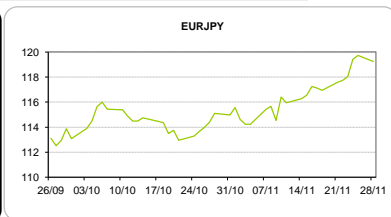
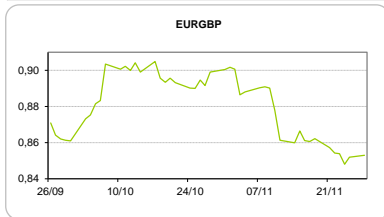


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,24	1,00	-2,44	OT 2Y	0,349	-0,04	6,50
JETFUEL	440,75	6,75	-17,50	OT 5Y	2,128	0,02	31,30
DIESEL	447,50	4,25	-22,00	OT 10Y	3,601	0,00	31,70
COBRE	5.919,00	11,00	1.144,00	BUND 10Y	-0,137	-3,49	1,00
ZINCO	2.811,00	95,75	445,50	SCHATZ 2Y	-0,140	-1,60	-14,70
OURO	1.188,48	4,58	-87,02	T-NOTE 10Y	3,023	-3,34	39,80
TRIGO	417,25	-2,25	-11,00	T-NOTE 2Y	1,590	-1,51	17,00
LICENÇA C02	4,74	-0,26	-1,14	GILT 10Y	1,461	-2,01	19,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0588	-0,04%	-3,06%	1,0637	1,0686	1,0792
EUR/GBP	0,85303	-0,14%	5,39%	0,8550	0,8571	0,8615
EUR/JPY	119,25	0,40%	-3,48%	119,25	119,25	119,25
EUR/CHF	1,0745	-0,02%	0,94%	1,0731	1,0716	1,0686
EUR/BRL	3,5852	0,81%	-1,93%	3,6981	3,8049	4,0071
EUR/PLN	4,4284	-0,19%	-2,04%	4,4540	4,4784	4,5251



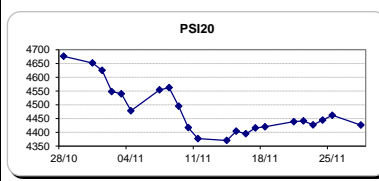
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0588	0,8530	119,25	1,0745	9,7660	7,4395	1,4185	1,41605	3,5852	9,0728
USD	0,9448	-	0,806	112,27	1,0148	9,2239	7,0285	1,3422	1,3364	3,4085	8,5741

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,606	-1,80	-24,40
BANCO BPI	1,129	0,00	3,48
BCP	1,1800	-1,67	-67,83
MONTEPIO	0,434	0,46	-33,74
CORT. AMORIM	8,128	-0,65	36,65
CTT	5,780	0,00	-34,72
EDP	2,707	-0,33	-18,49
EDP R	6,010	-0,74	-17,10
GALP	12,450	-1,50	16,14
J MARTINS	14,820	-0,24	23,55
MOTA ENGIL	1,537	-2,60	-20,16
NOS	5,385	-1,57	-25,68
PHAROL	0,179	-1,10	-17,16
NAVIGATOR	2,917	-0,31	-16,44
REN	2,565	-0,12	-7,80
SEMAPA	12,080	-2,38	-4,84
SONAE CAP.	0,704	-1,54	38,04
SONAE SGPS	0,785	0,00	-25,10
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	0,46
NOS	-1,57
BCP	-1,67
ALTRI	-1,80
SEMAPA	-2,38
MOTA ENGIL	-2,60



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.426,51	-0,79%	-16,69%	5.434,99	4.175,28
CAC40	4.510,39	-0,88%	-2,73%	4.975,71	3.892,46
ESTX 50 PR	3.016,80	-1,04%	-7,67%	3.524,04	2.672,73
XTRA DAX	10.582,67	-1,09%	-1,49%	11.430,87	8.699,29
S&P 500	2.207,35	-0,27%	7,99%	2.213,35	1.810,10
IBEX 35	8.619,30	-0,64%	-9,69%	10.476,60	7.579,80
NIKKEI 225	18.356,89	-0,13%	-3,56%	20.012,40	14.864,01

