

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

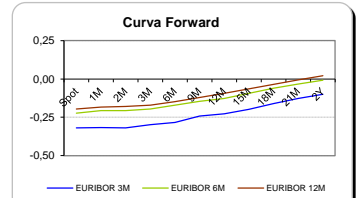
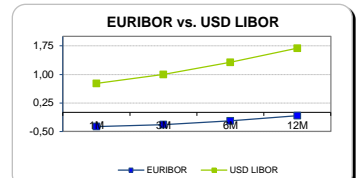
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RENTA FIXA

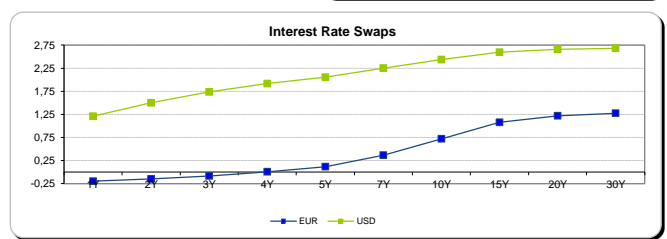
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,7611	1	17	0,2583	-0,8030
3M	-0,3180	0	0	3M	0,9971	0	7	0,3621	-0,7312
6M	-0,2200	0	0	6M	1,3166	0	4	0,5334	-0,6646
12M	-0,0810	0	0	12M	1,6896	0	6	0,7894	-0,4990

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1958	0	1	-0,0937	0,2119	0,8288
2Y	-0,1470	0	0	-0,0369	0,3661	0,9697
3Y	-0,0820	0	1	0,0455	0,5195	1,1084
4Y	0,0060	0	1	0,1636	0,6654	1,2396
5Y	0,1170	0	3	0,2952	0,8077	1,3233
7Y	0,3670	1	5	0,5629	1,0428	1,4513
10Y	0,7210	1	8	0,8906	1,2524	1,5669
15Y	1,0780	1	10	1,1689	1,4038	1,5999
20Y	1,2210	1	11	1,2728	1,4345	1,5593
30Y	1,2740	2	11	1,2964	1,4054	1,4860

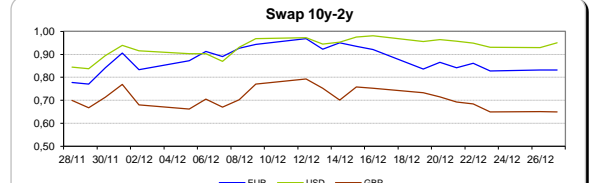
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2100	1	10	1,8203	2,4910	2,7898
2Y	1,5010	1	17	2,0030	2,5720	2,7990
3Y	1,7370	0	21	2,1941	2,6350	2,7930
4Y	1,9180	0	22	2,2890	2,7126	2,8510
5Y	2,0550	-1	22	2,3800	2,7518	2,9020
7Y	2,2530	-1	22	2,5090	2,8110	2,9080
10Y	2,4350	-2	22	2,6566	2,8400	2,9270
15Y	2,5940	-2	21	2,7558	2,8954	2,9050
20Y	2,6580	-2	21	2,7883	2,8927	2,8600
30Y	2,6810	-2	19	2,7850	2,7930	2,8766

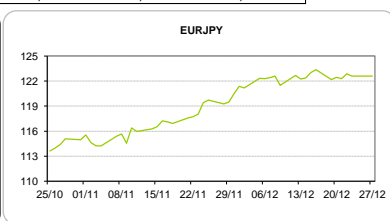


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,06	0,90	7,62	OT 2Y	0,252	0,02	-13,80
JETFUEL	484,25	-5,00	39,75	OT 5Y	1,956	0,03	-15,50
DIESEL	490,00	-3,00	37,75	OT 10Y	3,814	0,06	21,70
COBRE	5.469,50	-49,00	-410,00	BUND 10Y	-0,293	-2,12	-6,20
ZINCO	2.569,25	-52,25	-246,25	SCHATZ 2Y	-0,165	-2,97	-9,40
OURO	1.136,72	1,89	-47,18	T-NOTE 10Y	3,272	2,60	15,20
TRIGO	409,00	15,50	-10,50	T-NOTE 2Y	1,828	1,14	10,20
LICENÇA C02	6,50	0,26	1,47	GILT 10Y	1,360	0,00	-12,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0445	-0,01%	-1,35%	1,0496	1,0546	1,0657
EUR/GBP	0,853	-0,03%	0,00%	0,8550	0,8572	0,8617
EUR/JPY	122,61	-0,01%	-2,74%	122,61	122,61	122,61
EUR/CHF	1,0754	-0,17%	-0,02%	1,0743	1,0729	1,0702
EUR/BRL	3,43	-0,03%	4,60%	3,5309	3,6285	3,8058
EUR/PLN	4,4051	0,05%	0,40%	4,4333	4,4590	4,5061

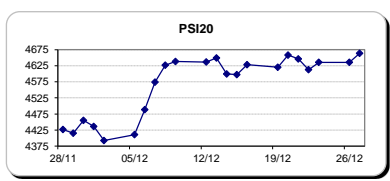


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0445	0,8530	122,61	1,0754	9,6525	7,4352	1,4175	1,45486	3,4300	9,1084
USD	0,9563	-	0,8159	117,6	1,0287	9,2305	7,1103	1,3553	1,3906	3,2784	8,7132

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,881	1,78	-18,64
BANCO BPI	1,127	-0,09	3,30
BCP	1,0653	-2,27	-70,95
MONTEPIO	0,420	-0,24	-35,88
CORT. AMORIM	8,450	1,20	43,50
CTT	6,470	1,19	-26,93
EDP	2,919	1,11	-12,10
EDP R	5,931	0,36	-18,19
GALP	14,160	-0,25	32,09
J MARTINS	14,555	1,11	21,34
MOTA ENGIL	1,609	-0,06	-16,42
NOS	5,615	1,30	-22,51
PHAROL	0,212	1,92	-1,88
NAVIGATOR	3,268	1,18	-6,38
REN	2,686	0,83	-3,45
SEMAPA	13,345	0,72	5,12
SONAE CAP.	0,739	0,00	44,90
SONAE SGPS	0,872	0,46	-16,79

Maiores ganhos/perdas	
Título	Variação %
PHAROL	1,92
ALTRI	1,78
NOS	1,30
CORT. AMORIM	1,20
CTT	1,19
MOTA ENGIL	-0,06
BANCO BPI	-0,09
MONTEPIO	-0,24
GALP	-0,25
BCP	-2,27



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.663,55	0,60%	-12,23%	5.349,85	4.175,28
CAC40	4.848,28	0,18%	4,56%	4.856,96	3.892,46
ESTX 50 PR	3.278,53	0,14%	0,34%	3.314,28	2.672,73
XTRA DAX	11.472,24	0,19%	6,79%	11.481,46	8.699,29
S&P 500	2.270,58	0,30%	11,09%	2.277,53	1.810,10
IBEX 35	9.376,60	0,10%	-1,76%	9.724,90	7.579,80
NIKKEI 225	19.403,06	0,03%	1,94%	19.592,90	14.864,01

