

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

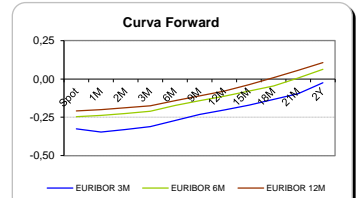
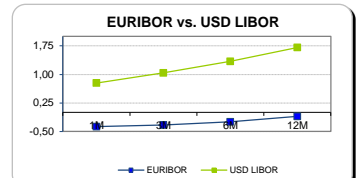
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RENTA FIXA

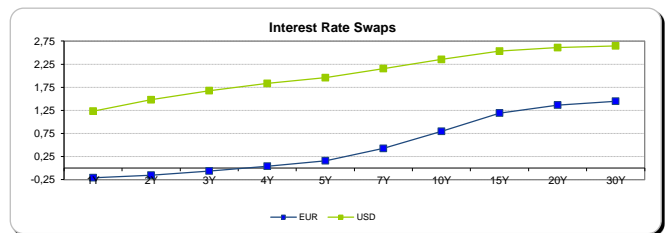
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,7753	0	1	0,2628	-0,7884
3M	-0,3280	0	-1	3M	1,0384	0	3	0,3540	-0,7262
6M	-0,2440	0	-2	6M	1,3441	-1	2	0,5253	-0,6622
12M	-0,1010	0	-1	12M	1,7073	-1	2	0,7550	-0,5066

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2090	0	1	-0,0794	0,3414	0,9215
2Y	-0,1530	0	1	0,0130	0,4823	1,0615
3Y	-0,0630	-1	3	0,1217	0,6277	1,1950
4Y	0,0410	-2	5	0,2463	0,7690	1,3170
5Y	0,1610	-3	6	0,3796	0,9060	1,4187
7Y	0,4270	-3	9	0,6478	1,1450	1,5735
10Y	0,7990	-2	11	0,9863	1,3864	1,7130
15Y	1,1940	-2	14	1,3037	1,5665	1,7770
20Y	1,3640	-1	17	1,4332	1,6183	1,7569
30Y	1,4470	-1	19	1,4793	1,5990	1,6847

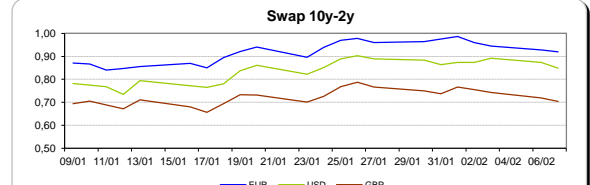
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2350	-1	2	1,7260	2,2615	2,6049
2Y	1,4800	-1	-2	1,8525	2,3775	2,6587
3Y	1,6780	-2	-4	2,0269	2,4528	2,6645
4Y	1,8340	-2	-5	2,1310	2,5149	2,7350
5Y	1,9590	-2	-5	2,2221	2,5666	2,7565
7Y	2,1550	-1	-3	2,3633	2,6476	2,8167
10Y	2,3540	0	0	2,4810	2,7273	2,8509
15Y	2,5330	0	3	2,6316	2,7495	2,8210
20Y	2,6100	1	5	2,6520	2,7933	2,8045
30Y	2,6490	1	7	2,6640	2,7320	2,7650

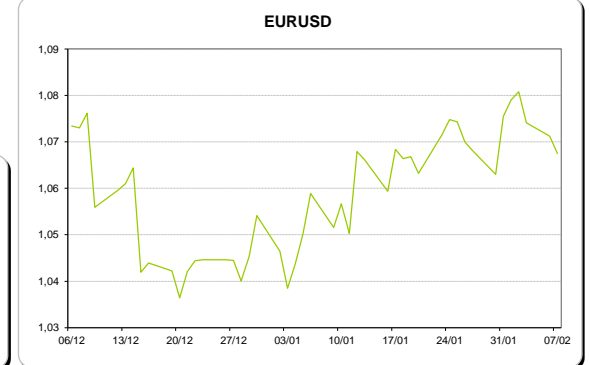
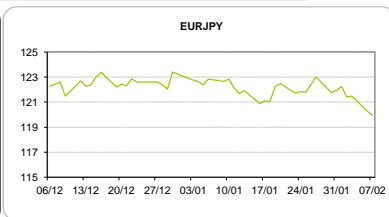


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,85	-0,87	-2,83	OT 2Y	0,078	0,00	-14,20
JETFUEL	495,50	-6,50	-8,50	OT 5Y	2,058	-0,03	7,80
DIESEL	506,25	3,50	-1,25	OT 10Y	4,240	0,00	18,90
COBRE	5.845,50	74,00	256,00	BUND 10Y	-0,258	-2,13	-4,70
ZINCO	2.792,50	-0,25	182,50	SCHATZ 2Y	-0,172	-0,46	-5,30
OURO	1.233,67	-1,75	60,82	T-NOTE 10Y	3,067	-1,60	-7,10
TRIGO	425,75	3,25	2,50	T-NOTE 2Y	1,661	0,00	-10,30
LICENÇA C02	5,15	0,05	0,10	GILT 10Y	1,293	-3,01	-9,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0675	-0,35%	1,51%	1,0719	1,0769	1,0885
EUR/GBP	0,8633	-0,44%	0,38%	0,8651	0,8670	0,8714
EUR/JPY	119,94	0,28%	2,27%	119,94	119,94	119,94
EUR/CHF	1,0659	-0,05%	0,70%	1,0649	1,0635	1,0604
EUR/BRL	3,3392	0,40%	1,37%	3,4283	3,5201	3,6864
EUR/PLN	4,2961	0,00%	1,95%	4,3196	4,3436	4,3921

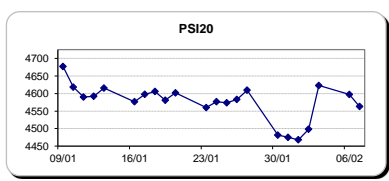


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0675	0,8633	119,94	1,0659	9,4758	7,4342	1,4078	1,40027	3,3392	8,8888
USD	0,9358	-	0,8051	112,27	0,9977	8,8665	6,9573	1,3157	1,3096	3,1317	8,3150

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,126	1,13	6,78
BANCO BPI	1,124	1,63	-0,62
BCP	0,1570	-9,46	-14,89
MONTEPIO	0,411	0,00	-2,38
CORT. AMORIM	8,868	-0,47	4,33
CTT	4,920	-1,60	-23,66
EDP	2,685	0,94	-7,22
EDP R	6,050	0,77	0,23
GALP	13,670	-1,19	-3,66
J MARTINS	15,725	0,51	6,68
MOTA ENGIL	1,597	-1,18	-0,81
NOS	5,200	0,19	-7,77
PHAROL	0,309	6,19	49,28
NAVIGATOR	3,462	1,44	6,03
REN	2,565	-0,19	-4,93
SEMAPA	13,190	2,13	-1,57
SONAE CAP.	0,681	-0,87	-8,96
SONAE SGPS	0,810	0,37	-7,32

Maiores ganhos/perdas	
Título	Variação %
PHAROL	6,19
SEMAPA	2,13
BANCO BPI	1,63
NAVIGATOR	1,44
ALTRI	1,13
SONAE CAP.	-0,87
MOTA ENGIL	-1,18
GALP	-1,19
CTT	-1,60
BCP	-9,46



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.563,21	-0,74%	-2,48%	5.222,69	4.175,28
CAC40	4.754,47	-0,49%	-2,22%	4.929,60	3.892,46
ESTX 50 PR	3.235,71	-0,08%	-1,67%	3.342,47	2.672,73
XTRA DAX	11.549,44	0,34%	0,60%	11.893,08	8.699,29
S&P 500	2.295,81	0,14%	2,55%	2.300,99	1.810,10
IBEX 35	9.331,50	-0,28%	-0,22%	9.623,50	7.579,80
NIKKEI 225	18.910,78	-0,35%	-1,07%	19.615,40	14.864,01

