

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

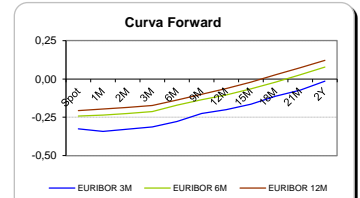
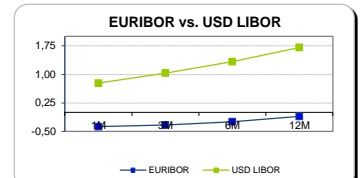
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RENTA FIXA

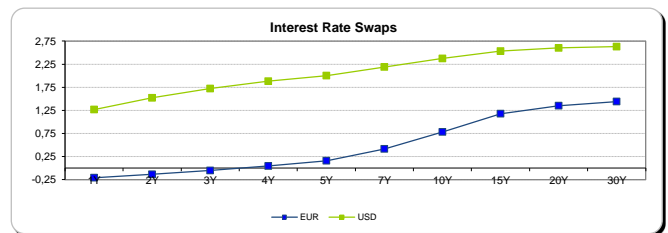
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,7700	0	0	0,2609	-0,7894
3M	-0,3280	0	0	3M	1,0373	0	1	0,3581	-0,7244
6M	-0,2410	0	-1	6M	1,3366	0	1	0,5191	-0,6624
12M	-0,1040	0	-1	12M	1,7079	0	1	0,7502	-0,5080

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2070	0	2	-0,0638	0,3523	0,9378
2Y	-0,1360	0	4	0,0289	0,4903	1,0919
3Y	-0,0520	0	6	0,1357	0,6382	1,2178
4Y	0,0460	0	7	0,2580	0,7887	1,3531
5Y	0,1600	0	8	0,3942	0,9220	1,4490
7Y	0,4160	0	10	0,6645	1,1752	1,6216
10Y	0,7840	0	11	1,0146	1,4231	1,7590
15Y	1,1790	0	13	1,3454	1,6151	1,8300
20Y	1,3520	0	14	1,4788	1,6700	1,8178
30Y	1,4410	0	15	1,5349	1,6584	1,7495

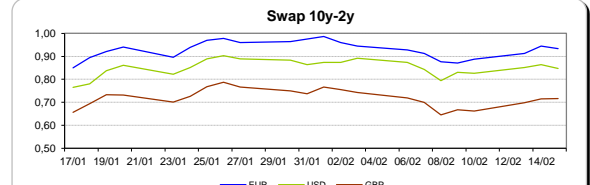
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2690	1	3	1,8524	2,4130	2,6810
2Y	1,5200	2	2	2,0170	2,4865	2,7220
3Y	1,7230	2	2	2,1455	2,5500	2,7530
4Y	1,8810	3	3	2,2465	2,6020	2,7790
5Y	2,0030	3	4	2,3295	2,6430	2,8265
7Y	2,1890	3	7	2,4545	2,7080	2,8430
10Y	2,3720	2	8	2,5790	2,7750	2,8690
15Y	2,5340	2	9	2,6850	2,8175	2,8725
20Y	2,6040	2	10	2,7190	2,8130	2,8500
30Y	2,6310	2	10	2,7150	2,7645	2,7860

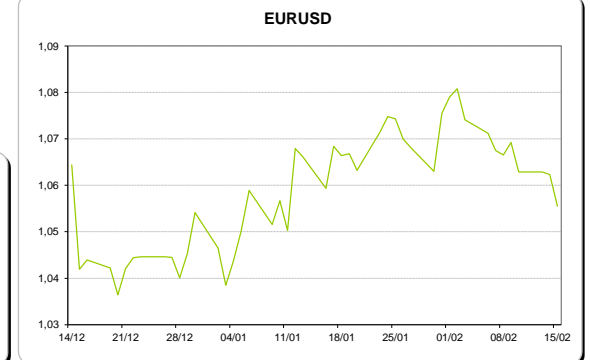
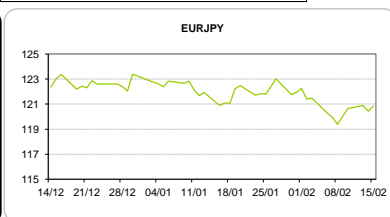
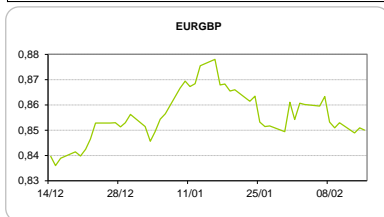


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,78	-0,19	-0,13	OT 2Y	0,032	-0,02	-17,60
JETFUEL	495,75	5,25	5,50	OT 5Y	1,923	0,00	-0,10
DIESEL	501,25	7,50	11,00	OT 10Y	4,087	0,05	23,40
COBRE	6.047,50	-85,00	112,00	BUND 10Y	-0,257	-0,29	0,90
ZINCO	2.900,25	-15,25	112,75	SCHATZ 2Y	-0,185	0,46	-5,20
OURO	1.232,33	4,13	34,75	T-NOTE 10Y	3,175	1,93	7,60
TRIGO	464,50	1,00	24,75	T-NOTE 2Y	1,756	1,90	1,90
LICENÇA C02	5,05	-0,08	0,00	GILT 10Y	1,288	-2,07	-4,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0555	-0,64%	-0,37%	1,0598	1,0650	1,0772
EUR/GBP	0,84998	0,12%	3,31%	0,8517	0,8536	0,8580
EUR/JPY	120,85	-0,35%	0,05%	120,85	120,85	120,85
EUR/CHF	1,0663	-0,17%	0,56%	1,0651	1,0637	1,0608
EUR/BRL	3,2425	0,56%	5,98%	3,3259	3,4135	3,5728
EUR/PLN	4,3106	-0,17%	1,48%	4,3338	4,3581	4,4080

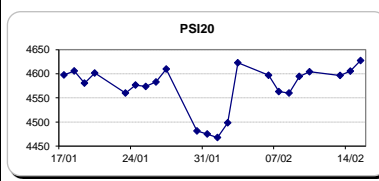


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0555	0,8500	120,85	1,0663	9,4583	7,4343	1,3861	1,37607	3,2425	8,8432
USD	0,9459	-	0,8032	114,635	1,0084	8,9402	7,0320	1,3086	1,3017	3,0636	8,3627

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,298	4,63	11,23
BANCO BPI	0,933	0,21	-17,51
BCP	0,1485	2,34	-19,49
MONTEPIO	0,445	-1,11	5,70
CORT. AMORIM	9,690	0,19	14,00
CTT	5,097	2,35	-20,92
EDP	2,850	1,17	-1,52
EDP R	6,280	1,08	4,04
GALP	13,695	-0,83	-3,49
J MARTINS	16,060	-0,99	8,96
MOTA ENGIL	1,642	-0,12	1,99
NOS	5,243	0,19	-7,01
PHAROL	0,382	0,53	84,54
NAVIGATOR	3,467	0,09	6,19
REN	2,636	0,34	-2,30
SEMAPA	13,425	-0,04	0,19
SONAE CAP.	0,695	0,72	-7,09
SONAE SGPS	0,834	0,97	-4,58

Maiores ganhos/perdas	
Título	Variação %
ALTRI	4,63
CTT	2,35
BCP	2,34
EDP	1,17
EDP R	1,08
SEMAPA	-0,04
MOTA ENGIL	-0,12
GALP	-0,83
J MARTINS	-0,99
MONTEPIO	-1,11



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.627,54	0,48%	-1,10%	5.222,69	4.175,28
CAC40	4.924,86	0,59%	1,29%	4.932,35	3.955,98
ESTX 50 PR	3.323,71	0,45%	1,01%	3.342,47	2.678,27
XTRA DAX	11.793,93	0,19%	2,73%	11.893,08	9.079,19
S&P 500	2.341,41	0,17%	4,58%	2.344,68	1.833,40
IBEX 35	9.584,10	0,78%	2,48%	9.623,50	7.579,80
NIKKEI 225	19.437,98	1,03%	1,69%	19.615,40	14.864,01

