

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

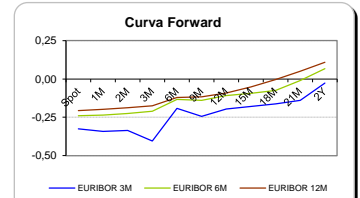
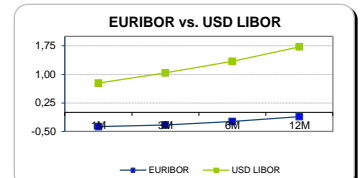
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RENTA FIXA

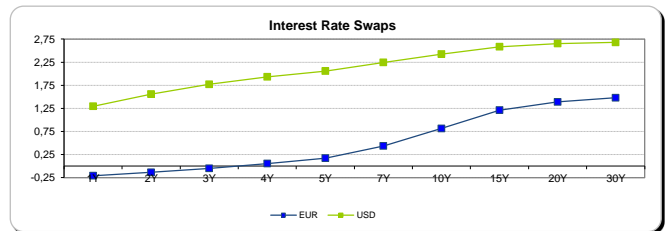
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7722	0	0	0,2609	-0,7894
3M	-0,3280	0	0	3M	1,0418	0	2	0,3581	-0,7244
6M	-0,2390	0	0	6M	1,3441	1	1	0,5201	-0,6624
12M	-0,1060	0	-1	12M	1,7240	2	3	0,7524	-0,5080

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2070	0	2	-0,0923	0,3190	0,8783
2Y	-0,1360	0	4	0,0083	0,4555	1,0300
3Y	-0,0470	1	6	0,1150	0,5970	1,1772
4Y	0,0570	1	8	0,2348	0,7405	1,2900
5Y	0,1750	2	9	0,3629	0,8790	1,3970
7Y	0,4380	2	12	0,6299	1,1215	1,5715
10Y	0,8130	3	14	0,9729	1,3740	1,7055
15Y	1,2140	4	17	1,3025	1,5679	1,7800
20Y	1,3890	4	18	1,4348	1,6222	1,7660
30Y	1,4800	4	19	1,4873	1,6069	1,6951

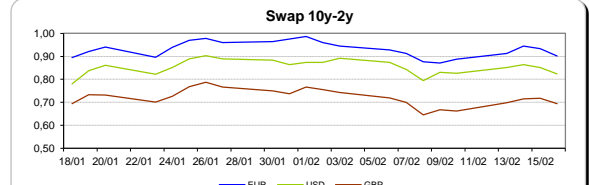
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2950	3	6	1,8345	2,3660	2,6370
2Y	1,5610	4	6	1,9725	2,4370	2,6830
3Y	1,7720	5	7	2,1130	2,5020	2,7000
4Y	1,9350	5	9	2,2090	2,5570	2,7460
5Y	2,0600	6	10	2,2910	2,6010	2,7970
7Y	2,2470	6	12	2,4170	2,6710	2,8160
10Y	2,4270	6	14	2,5460	2,7430	2,8430
15Y	2,5860	5	14	2,6773	2,7890	2,8300
20Y	2,6530	5	15	2,6920	2,7860	2,8075
30Y	2,6790	5	15	2,6870	2,7190	2,7450

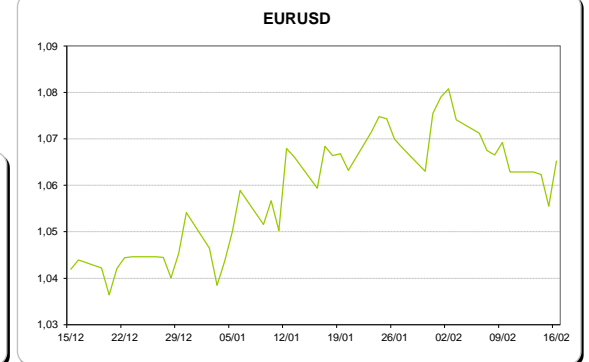
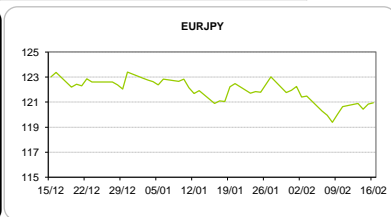


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,33	-0,42	-0,95	OT 2Y	0,003	-0,03	-19,10
JETFUEL	489,25	-3,50	-0,25	OT 5Y	1,838	-0,09	-8,50
DIESEL	495,25	-3,50	7,50	OT 10Y	3,982	-0,11	13,80
COBRE	6.053,00	46,00	158,00	BUND 10Y	-0,285	-3,95	0,40
ZINCO	2.866,50	-33,75	79,00	SCHATZ 2Y	-0,174	1,14	-3,40
OURO	1.240,04	6,32	37,19	T-NOTE 10Y	3,138	-4,51	8,50
TRIGO	474,75	6,50	35,00	T-NOTE 2Y	1,722	-3,79	2,70
LICENÇA C02	4,96	-0,11	0,26	GILT 10Y	1,245	-5,25	-6,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0652	0,92%	0,55%	1,0696	1,0747	1,0868
EUR/GBP	0,8511	-0,13%	3,17%	0,8528	0,8547	0,8590
EUR/JPY	120,95	-0,08%	-0,03%	120,95	120,95	120,95
EUR/CHF	1,0652	0,05%	0,66%	1,0640	1,0626	1,0597
EUR/BRL	3,2765	-1,18%	4,91%	3,3615	3,4489	3,6088
EUR/PLN	4,3147	-0,10%	1,39%	4,3383	4,3620	4,4111

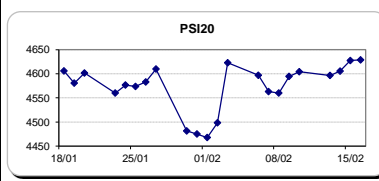


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0652	0,8511	120,95	1,0652	9,4509	7,4338	1,3919	1,38525	3,2765	8,8522
USD	0,9372	-	0,8	113,295	0,9987	8,8632	6,9662	1,3065	1,3002	3,0593	8,3038

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,307	0,21	11,46
BANCO BPI	0,936	0,32	-17,24
BCP	0,1474	-0,74	-20,09
MONTEPIO	0,430	-3,37	2,14
CORT. AMORIM	9,700	0,10	14,12
CTT	5,071	-0,51	-21,32
EDP	2,855	0,18	-1,35
EDP R	6,247	-0,53	3,50
GALP	13,710	0,11	-3,38
J MARTINS	16,070	0,06	9,02
MOTA ENGIL	1,623	-1,16	0,81
NOS	5,321	1,49	-5,62
PHAROL	0,390	2,09	88,41
NAVIGATOR	3,475	0,23	6,43
REN	2,648	0,46	-1,85
SEMAPA	13,305	-0,89	-0,71
SONAE CAP.	0,690	-0,72	-7,75
SONAE SGPS	0,826	-0,96	-5,49

Maiores ganhos/perdas	
Título	Variação %
PHAROL	2,09
NOS	1,49
REN	0,46
BANCO BPI	0,32
NAVIGATOR	0,23
BCP	-0,74
SEMAPA	-0,89
SONAE SGPS	-0,96
MOTA ENGIL	-1,16
MONTEPIO	-3,37



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.628,85	0,03%	-1,08%	5.222,69	4.175,28
CAC40	4.899,46	-0,52%	0,76%	4.932,35	3.955,98
ESTX 50 PR	3.311,04	-0,38%	0,62%	3.342,47	2.678,27
XTRA DAX	11.757,24	-0,31%	2,41%	11.893,08	9.079,19
S&P 500	2.344,80	-0,21%	4,71%	2.351,31	1.871,44
IBEX 35	9.554,70	-0,31%	2,17%	9.623,50	7.579,80
NIKKEI 225	19.347,53	-0,47%	1,22%	19.615,40	14.864,01

