

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

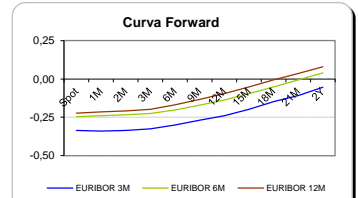
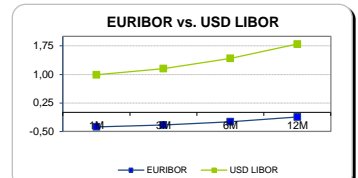
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RENTA FIXA

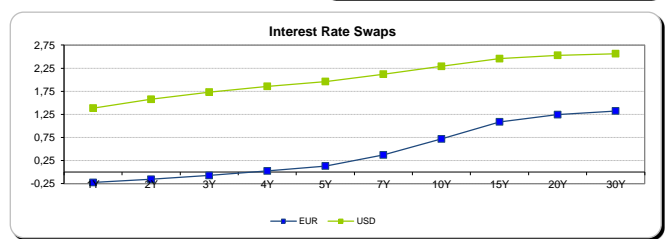
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3750	0	0	1M	0,9883	0	10	0,2555	-0,7740
3M	-0,3320	0	0	3M	1,1557	0	3	0,3381	-0,7328
6M	-0,2420	0	0	6M	1,4221	-1	0	0,4878	-0,6752
12M	-0,1190	0	-1	12M	1,7984	0	-2	0,7038	-0,5060

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2230	0	-2	-0,0950	0,3138	0,8378
2Y	-0,1570	0	-7	-0,0092	0,4370	0,9724
3Y	-0,0720	-1	-11	0,0985	0,5720	1,1013
4Y	0,0240	-1	-14	0,2149	0,7005	1,2155
5Y	0,1320	-2	-16	0,3380	0,8334	1,3073
7Y	0,3720	-2	-17	0,5893	1,0578	1,4593
10Y	0,7180	-2	-18	0,9065	1,2767	1,5839
15Y	1,0870	-2	-20	1,1987	1,4411	1,6386
20Y	1,2440	-2	-21	1,3175	1,4886	1,6183
30Y	1,3240	-2	-21	1,3625	1,4707	1,5486

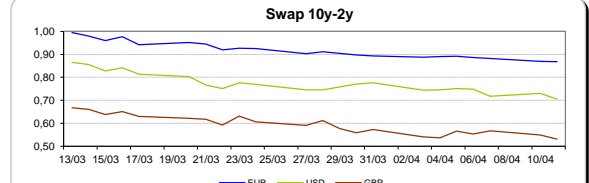
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3880	0	2	1,7545	2,2290	2,4864
2Y	1,5760	0	-7	1,8565	2,2967	2,5302
3Y	1,7340	-1	-13	2,0055	2,3586	2,5350
4Y	1,8580	-1	-16	2,0926	2,4109	2,6061
5Y	1,9600	-2	-17	2,1678	2,4566	2,6345
7Y	2,1210	-3	-18	2,2875	2,5349	2,6912
10Y	2,2920	-4	-17	2,4206	2,6129	2,7278
15Y	2,4570	-4	-16	2,5360	2,6480	2,7085
20Y	2,5300	-5	-15	2,5835	2,6807	2,6935
30Y	2,5630	-5	-14	2,5924	2,6245	2,6844

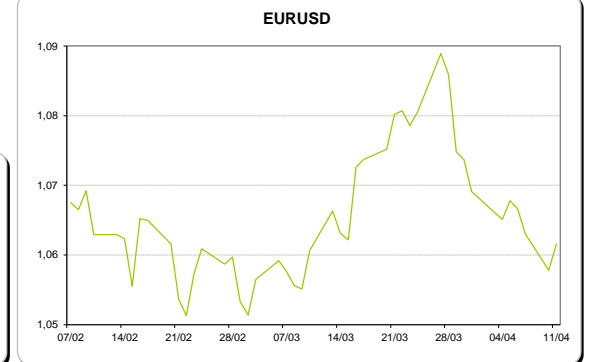
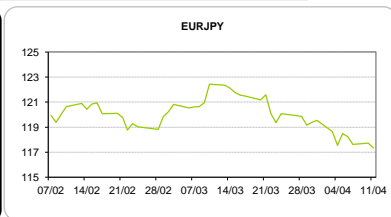
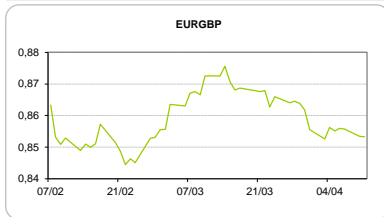


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,62	-0,36	3,99	OT 2Y	0,394	-0,05	31,70
JETFUEL	501,50	6,00	39,25	OT 5Y	2,208	0,01	44,30
DIESEL	502,25	6,25	37,75	OT 10Y	3,851	0,03	-20,40
COBRE	5.755,00	-87,00	15,00	BUND 10Y	-0,235	-1,32	-31,10
ZINCO	2.593,50	-72,00	-104,50	SCHATZ 2Y	-0,229	-1,59	-10,10
OURO	1.271,84	17,15	67,11	T-NOTE 10Y	3,037	-4,94	-24,70
TRIGO	429,25	0,50	-11,25	T-NOTE 2Y	1,764	-3,80	-18,20
LICENÇA C02	4,88	0,09	-0,29	GILT 10Y	1,003	-3,66	-21,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0616	0,36%	-0,44%	1,0664	1,0716	1,0831
EUR/GBP	0,8533	0,01%	2,26%	0,8550	0,8569	0,8609
EUR/JPY	117,36	0,31%	4,25%	117,36	117,36	117,36
EUR/CHF	1,0691	-0,03%	0,38%	1,0679	1,0664	1,0635
EUR/BRL	3,3405	-0,63%	0,55%	3,4229	3,5012	3,6479
EUR/PLN	4,2506	-0,37%	1,82%	4,2733	4,2962	4,3420



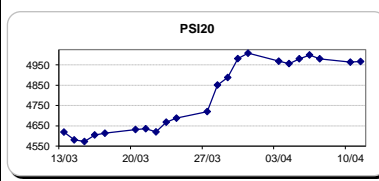
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0616	0,8533	117,36	1,0691	9,6006	7,4368	1,4154	1,41535	3,3405	9,1251
USD	0,9410	-	0,8012	109,74	1,0061	9,0442	6,9967	1,3351	1,3373	3,1518	8,5904

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,164	-1,33	7,76
BANCO BPI	1,061	-0,84	-6,19
BCP	0,1801	0,11	-2,36
MONTEPIO	0,417	0,00	-0,95
CORT. AMORIM	10,590	-1,58	24,59
CTT	5,088	0,89	-21,06
EDP	3,164	-0,50	9,33
EDP R	6,990	0,00	15,81
GALP	14,535	-0,24	2,43
J MARTINS	16,670	-0,51	13,09
MOTA ENGIL	2,183	3,22	35,59
NOS	5,115	1,45	-9,28
PHAROL	0,363	10,00	75,36
NAVIGATOR	3,795	0,00	16,23
REN	2,750	-0,90	1,93
SEMAPA	14,500	-0,07	8,21
SONAE CAP.	0,869	-0,23	16,18
SONAE SGPS	0,913	-0,54	4,46

Maiores ganhos/perdas	
Título	Variação %
PHAROL	10,00
MOTA ENGIL	3,22
NOS	1,45
CTT	0,89
BCP	0,11
SONAE SGPS	-0,54
BANCO BPI	-0,84
REN	-0,90
ALTRI	-1,33
CORT. AMORIM	-1,58



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.966,73	0,06%	6,14%	5.125,03	4.175,28
CAC40	5.101,86	-0,11%	4,93%	5.135,28	3.955,98
ESTX 50 PR	3.470,04	-0,30%	5,46%	3.508,11	2.678,27
XTRA DAX	12.139,35	-0,50%	5,73%	12.375,58	9.214,10
S&P 500	2.342,52	-0,61%	4,64%	2.400,98	1.991,68
IBEX 35	10.416,30	-0,21%	11,38%	10.534,50	7.579,80
NIKKEI 225	18.747,87	-0,27%	-1,92%	19.668,01	14.864,01

