

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

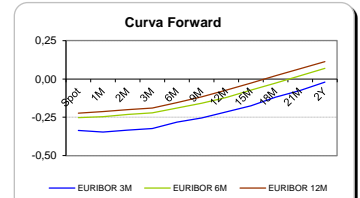
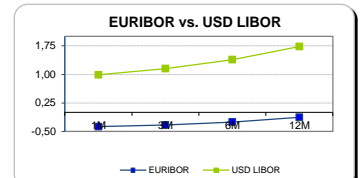
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RENTA FIXA

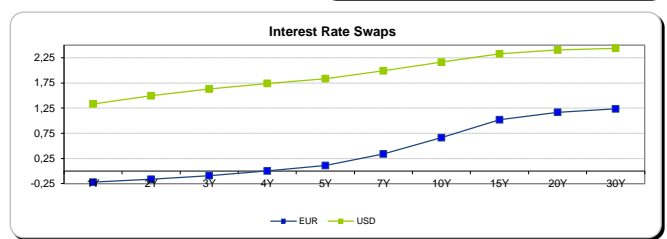
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,9911	0	2	0,2569	-0,7780
3M	-0,3320	0	0	3M	1,1557	0	0	0,3368	-0,7322
6M	-0,2490	0	-1	6M	1,3907	-1	-4	0,4828	-0,6742
12M	-0,1240	0	-2	12M	1,7357	-3	-8	0,6933	-0,5050

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2220	0	-3	-0,0740	0,3336	0,8636
2Y	-0,1640	0	-8	0,0167	0,4826	0,9892
3Y	-0,0890	0	-13	0,1323	0,6028	1,0923
4Y	0,0020	-1	-16	0,2505	0,7332	1,2008
5Y	0,1100	-1	-18	0,3712	0,8449	1,3050
7Y	0,3370	-1	-21	0,6114	1,0573	1,4433
10Y	0,6640	-1	-23	0,9101	1,2763	1,5633
15Y	1,0190	-2	-24	1,2007	1,4371	1,6156
20Y	1,1660	-2	-25	1,3103	1,4738	1,5901
30Y	1,2350	-2	-25	1,3443	1,4512	1,5250

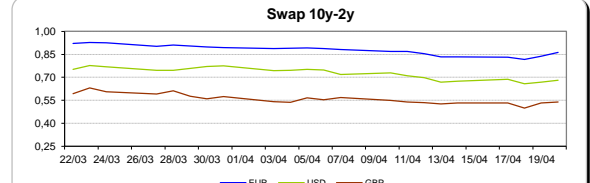
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3330	-1	-6	1,7009	2,1470	2,3950
2Y	1,4930	-1	-16	1,8165	2,2160	2,4375
3Y	1,6270	-2	-23	1,9250	2,2740	2,4265
4Y	1,7390	-2	-27	2,0130	2,3245	2,5075
5Y	1,8340	-2	-29	2,0860	2,3934	2,5635
7Y	1,9890	-2	-31	2,2251	2,4680	2,5895
10Y	2,1600	-3	-31	2,3546	2,5439	2,6556
15Y	2,3260	-3	-31	2,4676	2,5982	2,6000
20Y	2,4020	-3	-31	2,5152	2,5820	2,5850
30Y	2,4380	-4	-30	2,5248	2,5205	2,6150

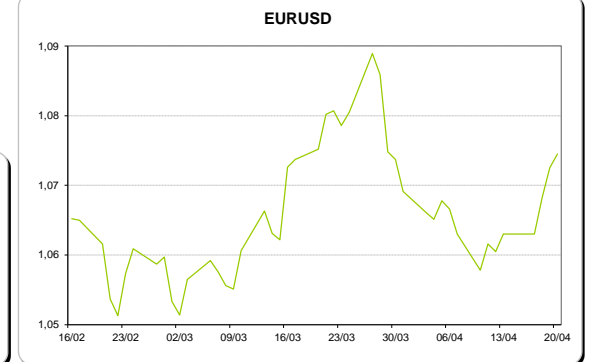
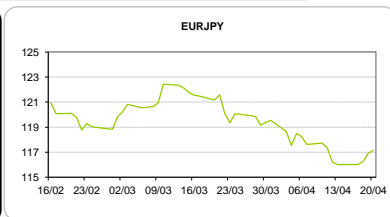
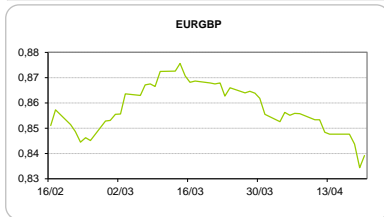


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	53,04	0,11	1,25	OT 2Y	0,418	0,02	-22,00
JETFUEL	478,75	-11,75	16,75	OT 5Y	2,187	-0,01	-23,90
DIESEL	483,75	-10,50	19,25	OT 10Y	3,777	-0,04	-43,60
COBRE	5.595,00	-16,00	-379,00	BUND 10Y	-0,202	3,90	-23,50
ZINCO	2.536,00	23,00	-343,50	SCHATZ 2Y	-0,167	0,91	-10,30
OURO	1.280,30	0,02	45,97	T-NOTE 10Y	2,984	3,79	-16,60
TRIGO	425,75	-8,75	-19,75	T-NOTE 2Y	1,711	2,65	-14,00
LICENÇA C02	4,75	-0,08	-0,24	GILT 10Y	1,009	0,09	-21,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0745	0,19%	-0,07%	1,0793	1,0846	1,0961
EUR/GBP	0,8392	-0,58%	3,42%	0,8410	0,8429	0,8470
EUR/JPY	117,16	-0,21%	3,44%	117,16	117,16	117,16
EUR/CHF	1,0712	-0,19%	0,12%	1,0700	1,0686	1,0658
EUR/BRL	3,3979	-0,60%	-2,89%	3,4843	3,5609	3,7106
EUR/PLN	4,2740	-0,39%	-0,25%	4,2962	4,3194	4,3649

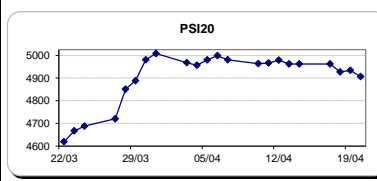


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0745	0,8392	117,16	1,0712	9,6397	7,4374	1,4490	1,4271	3,3979	9,2341
USD	0,9289	-	0,7789	109,185	0,9948	8,9515	6,9087	1,3497	1,3271	3,1436	8,5934

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,226	2,42	9,37
BANCO BPI	1,060	-1,49	-6,28
BCP	0,1870	-1,01	1,38
MONTEPIO	0,415	0,24	-1,43
CORT. AMORIM	10,410	0,10	22,47
CTT	4,988	-0,34	-22,61
EDP	3,047	-1,23	5,29
EDP R	6,900	-0,19	14,31
GALP	14,275	-0,63	0,60
J MARTINS	16,300	-1,12	10,58
MOTA ENGIL	2,238	0,81	39,01
NOS	5,094	-0,10	-9,65
PHAROL	0,309	-8,85	49,28
NAVIGATOR	3,716	0,49	13,81
REN	2,679	-0,04	-0,70
SEMAPA	14,400	1,16	7,46
SONAE CAP.	0,859	-0,46	14,84
SONAE SGPS	0,917	-0,43	4,92
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
ALTRI	2,42
SEMAPA	1,16
MOTA ENGIL	0,81
NAVIGATOR	0,49
MONTEPIO	0,24
BCP	-1,01
J MARTINS	-1,12
EDP	-1,23
BANCO BPI	-1,49
PHAROL	-8,85



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.906,62	-0,55%	4,86%	5.125,03	4.175,28
CAC40	5.077,91	1,48%	4,43%	5.142,81	3.955,98
ESTX 50 PR	3.440,03	0,56%	4,54%	3.508,11	2.678,27
XTRA DAX	12.027,32	0,09%	4,76%	12.375,58	9.214,10
S&P 500	2.355,69	0,75%	5,22%	2.400,98	1.991,68
IBEX 35	10.372,50	0,02%	10,91%	10.534,50	7.579,80
NIKKEI 225	18.430,49	-0,01%	-3,58%	19.668,01	14.864,01

