

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

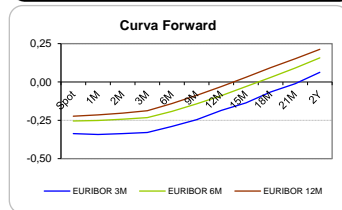
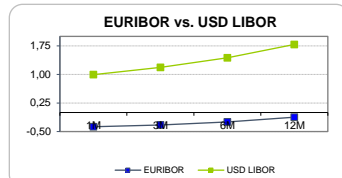
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RENTA FIXA

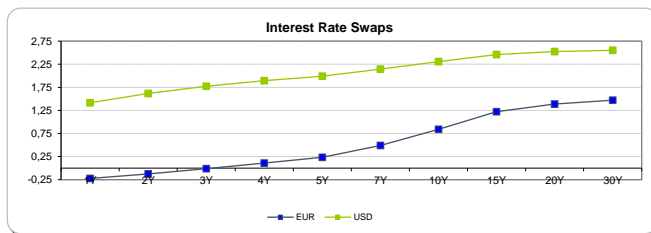
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,9941	0	0	0,2554	-0,7858
3M	-0,3290	0	0	3M	1,1846	0	3	0,3196	-0,7320
6M	-0,2490	0	-1	6M	1,4368	0	1	0,4693	-0,6600
12M	-0,1230	0	-1	12M	1,7882	1	-1	0,6805	-0,4874

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2231	0	0	-0,0319	0,4670	1,0210
2Y	-0,1260	1	3	0,0900	0,6050	1,1570
3Y	-0,0120	1	6	0,2160	0,7430	1,2800
4Y	0,1080	1	7	0,3470	0,8790	1,3970
5Y	0,2360	1	9	0,4810	1,0070	1,4910
7Y	0,4900	1	10	0,7420	1,2350	1,6377
10Y	0,8420	2	11	1,0725	1,4714	1,7850
15Y	1,2230	1	12	1,3877	1,6539	1,8530
20Y	1,3870	1	12	1,5150	1,7024	1,8360
30Y	1,4710	1	12	1,5648	1,6884	1,7740

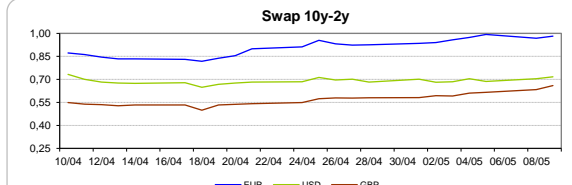
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4160	1	3	1,8220	2,2995	2,5375
2Y	1,6150	1	3	1,9465	2,3655	2,6026
3Y	1,7720	1	2	2,0715	2,4215	2,5910
4Y	1,8930	1	1	2,1769	2,4690	2,6430
5Y	1,9910	0	0	2,2315	2,5100	2,7018
7Y	2,1440	0	-2	2,3662	2,6061	2,7504
10Y	2,3060	0	-3	2,4921	2,6778	2,7832
15Y	2,4570	-1	-4	2,5993	2,6965	2,7470
20Y	2,5240	-1	-5	2,6430	2,7372	2,7476
30Y	2,5510	-1	-5	2,6477	2,6590	2,7347

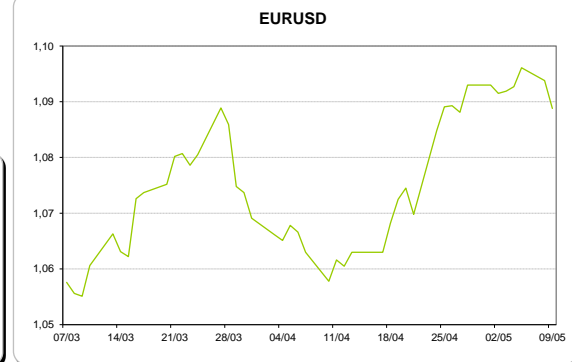
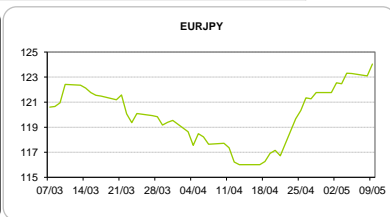
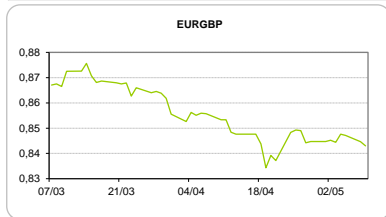


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,96	-0,38	-6,57	OT 2Y	0,360	-0,01	-10,30
JETFUEL	445,50	2,00	-50,00	OT 5Y	1,892	0,02	-30,70
DIESEL	443,00	4,50	-53,00	OT 10Y	3,437	0,03	-42,80
COBRE	5.497,50	-99,00	-348,00	BUND 10Y	-0,025	0,97	18,70
ZINCO	2.581,75	7,25	-94,25	SCHATZ 2Y	-0,048	-0,46	13,70
OURO	1.217,02	-9,25	-37,43	T-NOTE 10Y	3,097	2,72	0,10
TRIGO	429,50	-4,00	-6,75	T-NOTE 2Y	1,832	2,28	1,90
LICENÇA C02	4,51	0,09	-0,38	GILT 10Y	1,140	5,72	11,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0888	-0,46%	2,93%	1,0938	1,0994	1,1110
EUR/GBP	0,843	0,20%	1,23%	0,8446	0,8465	0,8503
EUR/JPY	124,04	-0,76%	-5,10%	124,04	124,04	124,04
EUR/CHF	1,0953	-0,40%	-2,43%	1,0942	1,0929	1,0903
EUR/BRL	3,4608	0,94%	-4,07%	3,5507	3,6284	3,7818
EUR/PLN	4,2269	0,00%	0,19%	4,2492	4,2719	4,3176

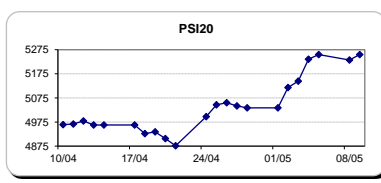


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0888	0,8430	124,04	1,0953	9,6701	7,4419	1,4920	1,47962	3,4608	9,4442
USD	0,9180	-	0,7722	114,085	1,0052	8,8712	6,8296	1,3704	1,3580	3,1823	8,6664

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,441	0,93	14,93
BANCO BPI	1,080	1,41	-4,51
BCP	0,2265	0,85	22,79
MONTEPIO	0,417	0,48	-0,95
CORT. AMORIM	11,175	-0,45	31,47
CTT	5,799	-0,17	-10,02
EDP	3,250	0,59	12,30
EDP R	7,003	0,19	16,02
GALP	13,975	0,14	-1,52
J MARTINS	17,000	0,18	15,33
MOTA ENGIL	2,605	-1,99	61,80
NOS	5,525	0,00	-2,00
PHAROL	0,276	0,36	33,33
NAVIGATOR	4,018	0,70	23,06
REN	2,885	0,59	6,93
SEMAPA	15,000	2,21	11,94
SONAE CAP.	0,882	0,23	17,91
SONAE SGPS	0,975	1,25	11,56

Maiores ganhos/perdas	
Título	Variação %
SEMAPA	2,21
BANCO BPI	1,41
SONAE SGPS	1,25
ALTRI	0,93
BCP	0,85
CTT	-0,17
CORT. AMORIM	-0,45
MOTA ENGIL	-1,99



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.254,52	0,42%	12,30%	5.291,59	4.175,28
CAC40	5.398,01	0,28%	11,02%	5.442,10	3.955,98
ESTX 50 PR	3.649,08	0,19%	10,90%	3.666,80	2.678,27
XTRA DAX	12.749,12	0,43%	11,04%	12.783,23	9.214,10
S&P 500	2.400,29	0,03%	7,21%	2.403,87	1.991,68
IBEX 35	11.049,20	-0,42%	18,15%	11.184,40	7.579,80
NIKKEI 225	19.843,00	-0,26%	3,81%	19.929,48	14.864,01

