

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

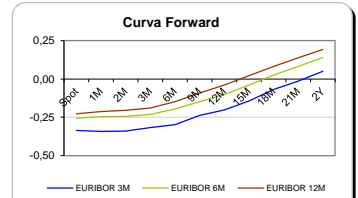
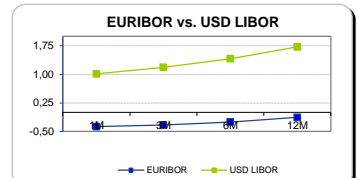
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RENTA FIXA

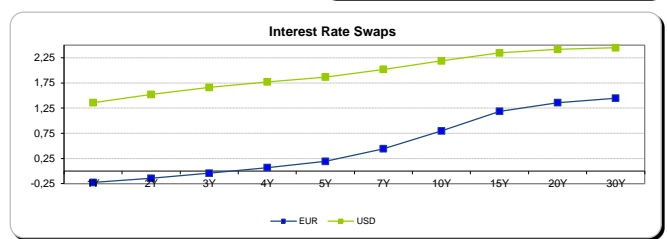
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,0171	1	3	0,2526	-0,7854
3M	-0,3290	0	0	3M	1,1864	1	3	0,3043	-0,7292
6M	-0,2510	0	0	6M	1,4152	2	2	0,4506	-0,6634
12M	-0,1290	0	-1	12M	1,7229	2	-1	0,6554	-0,4920

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2270	0	-1	-0,0430	0,4460	0,9881
2Y	-0,1450	1	2	0,0733	0,5743	1,1180
3Y	-0,0420	1	5	0,1990	0,7047	1,2344
4Y	0,0700	1	7	0,3284	0,8440	1,3528
5Y	0,1910	1	8	0,4584	0,9676	1,4580
7Y	0,4420	1	11	0,7089	1,1972	1,6275
10Y	0,7950	2	13	1,0388	1,4407	1,7584
15Y	1,1850	1	17	1,3622	1,6289	1,8337
20Y	1,3580	2	19	1,4943	1,6839	1,8228
30Y	1,4480	2	21	1,5521	1,6764	1,7636

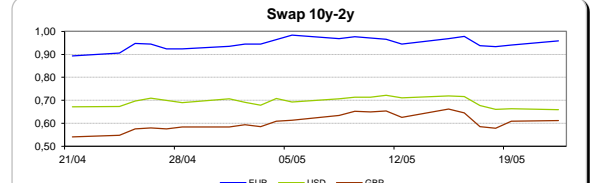
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3580	2	2	1,6754	2,0890	2,3525
2Y	1,5210	3	2	1,7845	2,1645	2,3975
3Y	1,6600	4	2	1,9034	2,2260	2,4250
4Y	1,7720	4	1	1,9884	2,2785	2,4780
5Y	1,8650	4	1	2,0608	2,3265	2,5401
7Y	2,0180	4	1	2,1645	2,4080	2,5640
10Y	2,1860	4	1	2,2995	2,4895	2,6010
15Y	2,3460	3	0	2,4180	2,5355	2,5975
20Y	2,4160	2	0	2,4615	2,5545	2,5835
30Y	2,4470	2	-1	2,4949	2,5150	2,5872

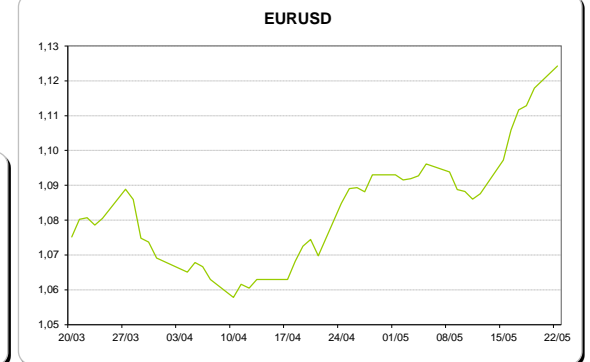
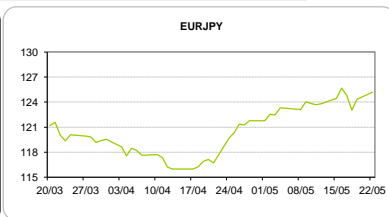
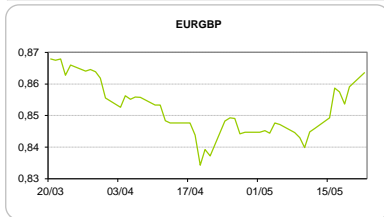


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	53,88	0,27	1,44	OT 2Y	0,316	0,00	-10,20
JETFUEL	482,00	8,25	-8,50	OT 5Y	1,584	-0,03	-60,30
DIESEL	482,00	9,00	-12,25	OT 10Y	3,152	-0,03	-62,50
COBRE	5.687,50	102,00	126,00	BUND 10Y	-0,070	2,68	13,40
ZINCO	2.612,00	86,25	68,75	SCHATZ 2Y	-0,062	0,92	11,20
OURO	1.260,62	4,71	-23,48	T-NOTE 10Y	2,954	-0,16	-2,60
TRIGO	441,50	6,25	20,50	T-NOTE 2Y	1,737	0,00	3,00
LICENÇA C02	4,93	0,08	0,36	GILT 10Y	1,017	0,00	0,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1243	0,57%	3,64%	1,1296	1,1352	1,1468
EUR/GBP	0,86353	-0,52%	-1,76%	0,8652	0,8670	0,8708
EUR/JPY	125,18	-0,66%	-4,40%	125,18	125,18	125,18
EUR/CHF	1,0938	-0,28%	-1,06%	1,0926	1,0913	1,0887
EUR/BRL	3,6958	-1,28%	-8,01%	3,7911	3,8714	4,0422
EUR/PLN	4,1998	-0,17%	1,10%	4,2225	4,2460	4,2922



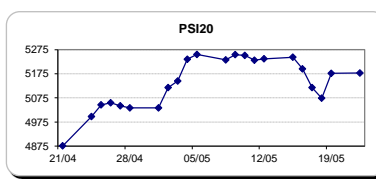
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1243	0,8635	125,18	1,0938	9,7745	7,4448	1,5172	1,50274	3,6958	9,3821
USD	0,8890	-	0,768	111,06	0,9727	8,7066	6,6184	1,3488	1,3359	3,2951	8,3393

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,250	0,71	9,99
BANCO BPI	1,076	-0,19	-4,86
BCP	0,2130	-0,61	15,47
MONTEPIO	0,417	1,71	-0,95
CORT. AMORIM	11,190	1,27	31,65
CTT	5,360	-1,13	-16,83
EDP	3,147	1,65	8,74
EDP R	7,010	-1,04	16,14
GALP	14,245	-0,18	0,39
J MARTINS	17,425	-0,11	18,22
MOTA ENGIL	2,628	3,06	63,23
NOS	5,455	-0,62	-3,25
PHAROL	0,255	2,82	23,19
NAVIGATOR	3,950	0,38	20,98
REN	2,934	0,76	8,75
SEMAPA	16,015	0,13	19,51
SONAE CAP.	0,970	0,62	29,68
SONAE SGPS	0,922	-0,43	5,49

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	3,06
PHAROL	2,82
MONTEPIO	1,71
EDP	1,65
CORT. AMORIM	1,27
SONAE SGPS	-0,43
BCP	-0,61
NOS	-0,62
EDP R	-1,04
CTT	-1,13



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.178,02	0,02%	10,66%	5.291,59	4.175,28
CAC40	5.322,88	-0,03%	9,47%	5.442,10	3.955,98
ESTX 50 PR	3.576,53	-0,29%	8,69%	3.666,80	2.678,27
XTRA DAX	12.619,46	-0,15%	9,92%	12.841,66	9.214,10
S&P 500	2.390,14	0,35%	6,76%	2.405,77	1.991,68
IBEX 35	10.793,40	-0,39%	15,41%	11.184,40	7.579,80
NIKKEI 225	19.678,28	0,45%	2,95%	19.998,49	14.864,01

