

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

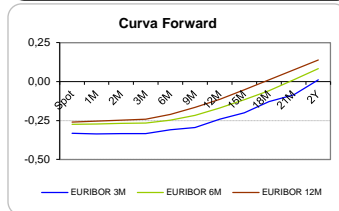
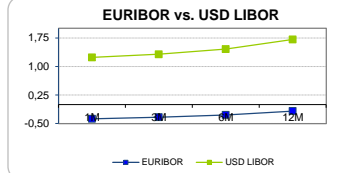
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RENTA FIXA

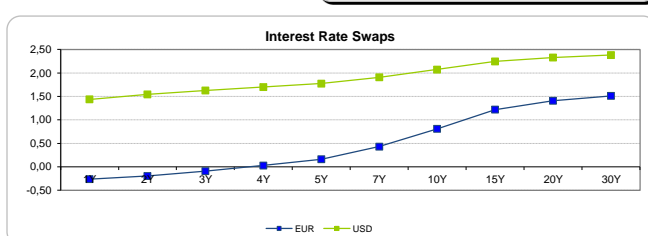
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2367	0	1	0,2520	-0,7850
3M	-0,3290	0	0	3M	1,3192	0	0	0,2923	-0,7260
6M	-0,2720	0	0	6M	1,4544	1	0	0,4185	-0,6494
12M	-0,1690	0	-1	12M	1,7096	1	-2	0,6193	-0,5056

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2609	0	0	-0,1146	0,4258	1,0260
2Y	-0,1950	0	-2	0,0127	0,5828	1,1610
3Y	-0,0920	1	-2	0,1506	0,7280	1,2930
4Y	0,0290	1	-3	0,2981	0,8689	1,4150
5Y	0,1620	2	-3	0,4407	1,0050	1,5230
7Y	0,4320	2	-2	0,7177	1,2440	1,6910
10Y	0,8080	2	0	1,0700	1,4943	1,8320
15Y	1,2200	2	2	1,4054	1,6920	1,9130
20Y	1,4070	2	4	1,5498	1,7554	1,9020
30Y	1,5100	2	5	1,6168	1,7551	1,8510

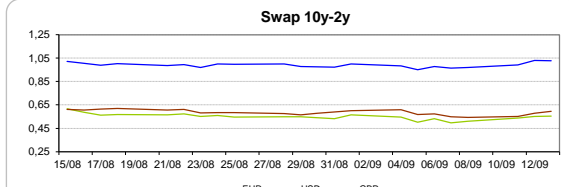
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4380	2	-1	1,7082	1,9725	2,2660
2Y	1,5420	2	-2	1,7410	2,0839	2,3025
3Y	1,6260	3	-4	1,8305	2,0980	2,4029
4Y	1,7010	3	-5	1,8895	2,1650	2,4125
5Y	1,7740	4	-6	2,0049	2,2712	2,4754
7Y	1,9090	4	-8	2,1282	2,3155	2,5429
10Y	2,0730	4	-10	2,2150	2,4551	2,5415
15Y	2,2460	4	-10	2,3525	2,5060	2,5765
20Y	2,3290	4	-10	2,4330	2,5050	2,5750
30Y	2,3810	4	-10	2,4869	2,5075	2,5425

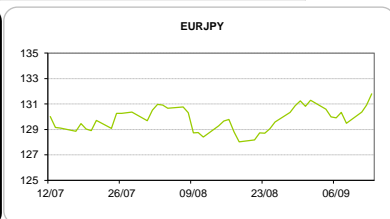
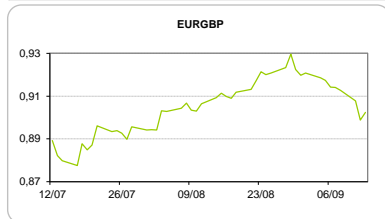


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,96	0,69	3,02	OT 2Y	-0,026	-0,01	-9,40
JETFUEL	492,00	6,50	17,75	OT 5Y	1,213	-0,01	7,80
DIESEL	526,00	1,00	36,00	OT 10Y	2,817	-0,03	0,50
COBRE	6.672,00	-80,00	257,00	BUND 10Y	-0,133	0,67	-3,50
ZINCO	3.057,75	-24,50	167,00	SCHATZ 2Y	-0,087	0,23	-5,50
OURO	1.322,24	-9,57	32,89	T-NOTE 10Y	2,923	1,26	-2,80
TRIGO	443,50	1,50	-23,50	T-NOTE 2Y	1,847	1,52	0,40
LICENÇA C02	7,10	0,23	1,71	GILT 10Y	1,220	0,09	6,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1979	0,39%	1,54%	1,2036	1,2098	1,2230
EUR/GBP	0,90243	-0,40%	0,77%	0,9042	0,9063	0,9112
EUR/JPY	131,79	-0,65%	-1,90%	131,79	131,79	131,79
EUR/CHF	1,1475	0,11%	-0,24%	1,1463	1,1450	1,1427
EUR/BRL	3,7314	0,26%	0,72%	3,7944	3,8560	3,9932
EUR/PLN	4,2823	-0,57%	0,04%	4,3007	4,3212	4,3671



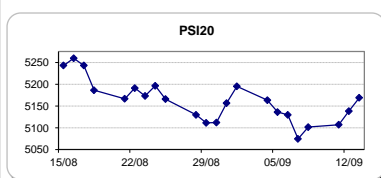
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1979	0,9024	131,79	1,1475	9,5569	7,4406	1,4516	1,48989	3,7314	9,3915
USD	0,8392	-	0,7556	110,545	0,9632	8,0141	6,2437	1,2193	1,2506	3,1366	7,8810

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,807	1,30	-1,48
BANCO BPI	1,070	-0,47	-5,39
BCP	0,2138	1,81	15,91
MONTEPIO	1,000	0,00	137,53
CORT. AMORIM	11,495	-0,04	35,24
CTT	5,075	0,50	-21,26
EDP	3,344	0,69	15,55
EDP R	7,080	0,81	17,30
GALP	14,100	-1,12	-0,63
J MARTINS	16,425	0,95	11,43
MOTA ENGIL	2,690	0,41	67,08
NOS	5,274	0,30	-6,46
PHAROL	0,318	3,58	53,62
NAVIGATOR	3,729	1,39	17,68
REN	2,760	-0,93	2,30
SEMAPA	15,090	-0,17	12,61
SONAE CAP.	0,782	1,69	4,55
SONAE SGPS	0,960	0,52	9,84

Maiores ganhos/perdas	
Título	Variação %
PHAROL	3,58
BCP	1,81
SONAE CAP.	1,69
NAVIGATOR	1,39
ALTRI	1,30
CORT. AMORI	-0,04
SEMAPA	-0,17
BANCO BPI	-0,47
REN	-0,93
GALP	-1,12



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5,168,88	0,60%	10,47%	5,359,19	4,356,54
CAC40	5,217,59	0,16%	7,31%	5,442,10	4,310,88
ESTX 50 PR	3,523,14	0,30%	7,07%	3,666,80	2,922,82
XTRA DAX	12,553,57	0,23%	9,34%	12,951,54	10,174,92
S&P 500	2,495,69	-0,03%	11,47%	2,497,02	2,083,79
IBEX 35	10,371,00	0,34%	10,89%	11,184,40	8,512,40
NIKKEI 225	19,865,82	0,45%	3,93%	20,318,11	16,111,81

