

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

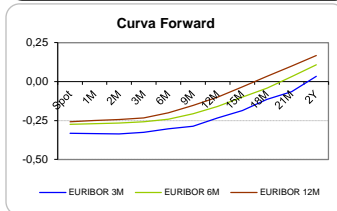
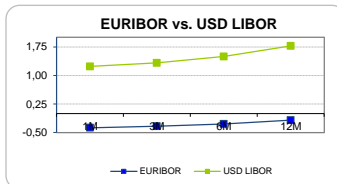
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RENTA FIXA

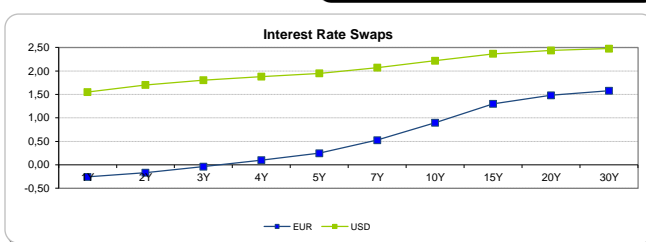
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2383	0	0	0,2519	-0,7850
3M	-0,3290	0	0	3M	1,3294	0	1	0,3269	-0,7260
6M	-0,2720	0	0	6M	1,4968	1	4	0,4756	-0,6492
12M	-0,1710	0	-1	12M	1,7754	1	5	0,7194	-0,5052

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2570	0	0	-0,1020	0,4736	1,0461
2Y	-0,1670	0	1	0,0338	0,6240	1,1766
3Y	-0,0390	0	3	0,1805	0,7641	1,3037
4Y	0,1020	0	4	0,3273	0,8989	1,4058
5Y	0,2480	0	5	0,4679	1,0279	1,5160
7Y	0,5260	0	6	0,7384	1,2571	1,6839
10Y	0,8970	0	7	1,0788	1,4987	1,8345
15Y	1,2990	0	7	1,4093	1,6937	1,9151
20Y	1,4800	0	8	1,5524	1,7563	1,9062
30Y	1,5760	-1	8	1,6180	1,7538	1,8510

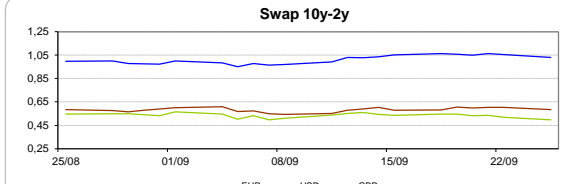
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5490	0	9	1,8348	2,0545	2,2875
2Y	1,7020	0	12	1,8820	2,1145	2,3360
3Y	1,8040	0	13	1,9609	2,1640	2,4108
4Y	1,8810	0	13	2,0163	2,2180	2,4170
5Y	1,9480	-1	11	2,0731	2,2964	2,4865
7Y	2,0710	-1	9	2,1781	2,3774	2,5070
10Y	2,2170	-1	7	2,2725	2,4325	2,5485
15Y	2,3660	-1	6	2,3895	2,5015	2,6136
20Y	2,4380	-1	5	2,4470	2,5200	2,5770
30Y	2,4760	0	5	2,4660	2,5115	2,5505

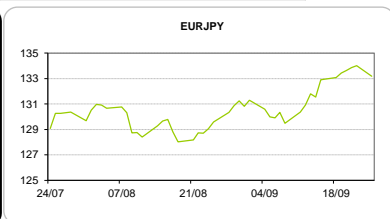
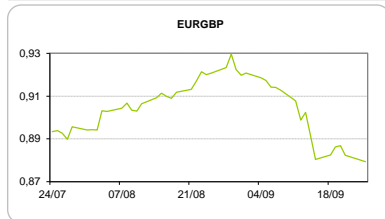


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	58,46	1,60	6,48	OT 2Y	-0,021	-0,02	-7,50
JETFUEL	526,50	13,50	52,50	OT 5Y	0,950	-0,01	-24,40
DIESEL	557,00	9,42	69,75	OT 10Y	2,450	0,01	-41,70
COBRE	6.476,50	-23,00	-123,00	BUND 10Y	-0,143	-5,87	-0,20
ZINCO	3.044,00	-61,25	-73,50	SCHATZ 2Y	-0,076	-3,21	-1,60
OURO	1.309,73	12,33	18,36	T-NOTE 10Y	2,969	-3,33	3,50
TRIGO	453,25	3,75	18,00	T-NOTE 2Y	1,939	-1,91	8,80
LICENÇA C02	7,28	0,63	1,19	GILT 10Y	1,395	-4,09	26,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1867	-0,79%	0,50%	1,1927	1,1992	1,2130
EUR/GBP	0,87938	0,25%	4,71%	0,8813	0,8837	0,8891
EUR/JPY	133,19	0,62%	-2,70%	133,19	133,19	133,19
EUR/CHF	1,1447	1,16%	-0,47%	1,1436	1,1423	1,1402
EUR/BRL	3,7344	-0,03%	0,85%	3,7961	3,8566	3,9870
EUR/PLN	4,2806	-0,34%	-0,57%	4,3010	4,3220	4,3676

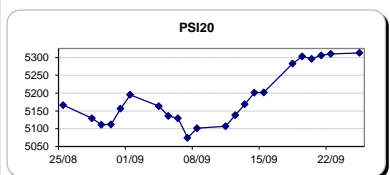


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1867	0,8794	133,19	1,1447	9,5333	7,4407	1,4619	1,49076	3,7344	9,2617
USD	0,8425	-	0,7413	111,84	0,9691	8,0325	6,2683	1,2340	1,2590	3,1465	7,8085

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,184	1,55	8,28
BANCO BPI	1,079	1,12	-4,60
BCP	0,2274	-1,64	23,28
MONTEPIO	-	-	-
CORT. AMORIM	11,610	-0,34	36,59
CTT	5,080	0,59	-21,18
EDP	3,226	0,91	11,47
EDP R	7,189	-0,15	19,10
GALP	14,955	0,37	5,39
J MARTINS	16,525	0,00	12,11
MOTA ENGIL	2,951	-0,74	83,29
NOS	5,290	-0,19	-6,17
PHAROL	0,350	0,57	69,08
NAVIGATOR	4,102	2,12	29,46
REN	2,745	0,18	1,74
SEMAPA	15,230	-0,49	13,66
SONAE CAP.	0,880	0,34	17,65
SONAE SGPS	1,000	0,00	14,42

Maiores ganhos/perdas	
Título	Variação %
NAVIGATOR	2,12
ALTRI	1,55
BANCO BPI	1,12
EDP	0,91
CTT	0,59
NOS	-0,19
CORT. AMORI	-0,34
SEMAPA	-0,49
MOTA ENGIL	-0,74
BCP	-1,64



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.313,09	0,06%	13,55%	5.359,19	4.356,54
CAC40	5.267,13	-0,27%	8,33%	5.442,10	4.342,64
ESTX 50 PR	3.537,81	-0,10%	7,52%	3.666,80	2.922,82
XTRA DAX	12.594,81	0,02%	9,70%	12.951,54	10.174,92
S&P 500	2.493,43	-0,35%	11,37%	2.508,85	2.083,79
IBEX 35	10.216,50	-0,86%	9,24%	11.184,40	8.512,40
NIKKEI 225	20.397,58	0,50%	6,71%	20.481,27	16.111,81

