

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

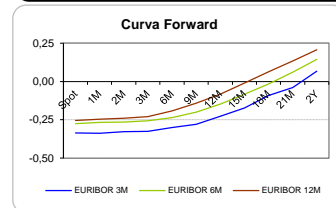
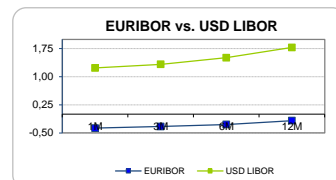
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RENTA FIXA

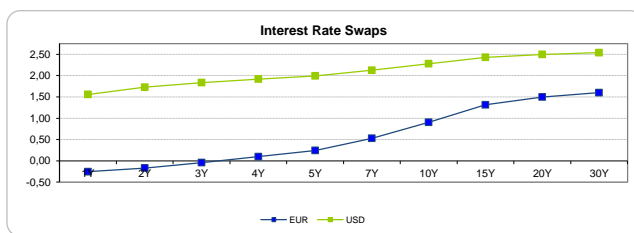
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2322	0	-1	0,2543	-0,7826
3M	-0,3290	0	0	3M	1,3339	0	2	0,3350	-0,7260
6M	-0,2720	0	0	6M	1,5060	0	5	0,4909	-0,6488
12M	-0,1720	0	-1	12M	1,7823	0	7	0,7278	-0,5106

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2551	0	1	-0,0827	0,5260	1,1198
2Y	-0,1680	-1	2	0,0617	0,6808	1,2490
3Y	-0,0420	-1	5	0,2153	0,8259	1,3760
4Y	0,0980	-2	7	0,3690	0,9610	1,4910
5Y	0,2450	-2	9	0,5167	1,0930	1,5930
7Y	0,5280	-2	11	0,7937	1,3235	1,7510
10Y	0,9060	-3	13	1,1380	1,5663	1,8905
15Y	1,3130	-3	14	1,4694	1,7593	1,9675
20Y	1,4960	-3	14	1,6079	1,8158	1,9575
30Y	1,5980	-3	14	1,6722	1,8115	1,9045

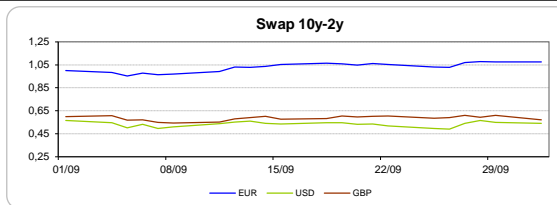
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



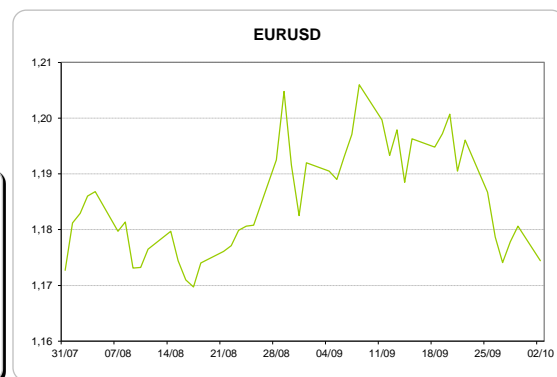
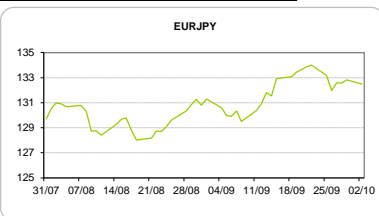
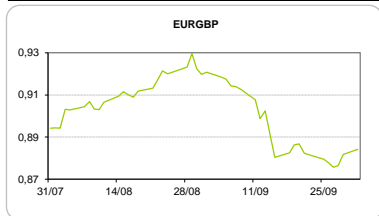
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5590	-1	13	1,9189	2,1780	2,4110
2Y	1,7260	0	20	2,0025	2,2320	2,4630
3Y	1,8370	0	23	2,0573	2,2920	2,5040
4Y	1,9190	0	24	2,1050	2,3450	2,5390
5Y	1,9920	-1	24	2,1650	2,3920	2,5988
7Y	2,1240	-1	24	2,2680	2,4710	2,6200
10Y	2,2770	-2	23	2,3880	2,5450	2,6560
15Y	2,4270	-2	21	2,4980	2,6090	2,6790
20Y	2,4980	-3	19	2,5430	2,6230	2,6740
30Y	2,5360	-3	18	2,5450	2,6080	2,6240



COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,73	-1,06	2,94	OT 2Y	-0,017	0,00	-2,10
JETFUEL	519,00	-2,50	48,75	OT 5Y	0,996	0,04	-18,70
DIESEL	554,50	2,25	63,85	OT 10Y	2,428	0,04	-40,40
COBRE	6.501,00	-41,00	-310,50	BUND 10Y	-0,093	-1,71	7,20
ZINCO	3.185,25	17,25	77,75	SCHATZ 2Y	-0,076	-1,60	-0,30
OURO	1.275,49	-4,66	-49,41	T-NOTE 2Y	3,046	0,16	17,00
TRIGO	442,50	-5,75	3,75	T-NOTE 10Y	1,988	1,14	16,00
LICENÇA C02	6,94	-0,13	1,11	GILT 10Y	1,394	-3,52	28,60


CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1744	-0,53%	-1,35%	1,1806	1,1869	1,2006
EUR/GBP	0,88418	-0,27%	3,89%	0,8863	0,8886	0,8940
EUR/JPY	132,5	0,24%	-1,43%	132,50	132,50	132,50
EUR/CHF	1,1441	0,01%	-0,36%	1,1427	1,1415	1,1396
EUR/BRL	3,7106	0,70%	0,64%	3,7765	3,8374	3,9710
EUR/PLN	4,3175	-0,11%	-1,79%	4,3392	4,3606	4,4049

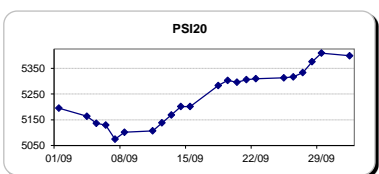

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1744	0,8842	132,50	1,1441	9,5853	7,4429	1,4687	1,5007	3,7106	9,3907
USD	0,8519	-	0,7534	112,695	0,9730	8,1768	6,3402	1,2500	1,2778	3,1606	7,9923

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,592	2,78	18,84
BANCO BPI	1,070	0,94	-5,39
BCP	0,2460	0,29	33,36
MONTEPIO	-	-	-
CORT. AMORIM	11,760	-0,88	38,35
CTT	5,115	0,33	-20,64
EDP	3,096	-2,79	6,98
EDP R	7,170	-0,42	18,79
GALP	14,870	-0,83	4,79
J MARTINS	16,680	-0,06	13,16
MOTA ENGIL	3,178	0,19	97,39
NOS	5,332	1,76	-5,43
PHAROL	0,396	5,88	91,30
NAVIGATOR	4,134	0,24	30,47
REN	2,741	-0,47	1,59
SEMAPA	16,060	-0,93	19,85
SONAE CAP.	0,859	-1,38	14,84
SONAE SGPS	1,020	-0,10	16,70
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	5,88
ALTRI	2,78
NOS	1,76
BANCO BPI	0,94
CTT	0,33
GALP	-0,83
CORT. AMORIM	-0,88
SEMAPA	-0,93
SONAE CAP.	-1,38
EDP	-2,79



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.399,04	-0,19%	15,38%	5.416,62	4.356,54
CAC40	5.350,44	0,39%	10,04%	5.442,10	4.342,64
ESTX 50 PR	3.602,69	0,22%	9,49%	3.666,80	2.922,82
XTRA DAX	12.902,65	0,58%	12,38%	12.951,54	10.174,92
S&P 500	2.523,08	0,16%	12,71%	2.527,96	2.083,79
IBEX 35	10.255,70	-1,21%	9,66%	11.184,40	8.512,40
NIKKEI 225	20.400,78	0,22%	6,73%	20.481,27	16.111,81

