

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

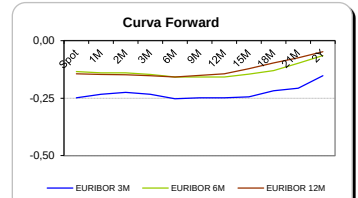
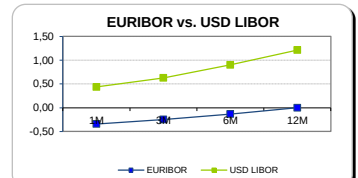
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RENTA FIXA

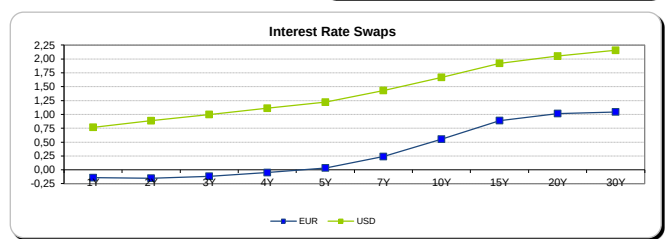
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3390	0	-6	1M	0,4374	0	0	0,5109	-0,7866
3M	-0,2460	0	-3	3M	0,6291	0	0	0,5875	-0,7332
6M	-0,1320	0	0	6M	0,9011	0	2	0,7385	-0,6580
12M	-0,0010	0	3	12M	1,2134	0	3	1,0021	-0,5458

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1425	0	3	-0,1470	0,1251	0,5830
2Y	-0,1500	1	6	-0,0962	0,2325	0,7187
3Y	-0,1150	1	6	-0,0227	0,3504	0,8448
4Y	-0,0510	1	6	0,0671	0,4759	0,9518
5Y	0,0330	1	6	0,1703	0,5978	1,0335
7Y	0,2400	2	5	0,3973	0,8047	1,1768
10Y	0,5540	2	4	0,6861	1,0091	1,2894
15Y	0,8880	1	4	0,9469	1,1484	1,3187
20Y	1,0140	1	3	1,0377	1,1727	1,2774
30Y	1,0440	1	1	1,0388	1,1203	1,1781

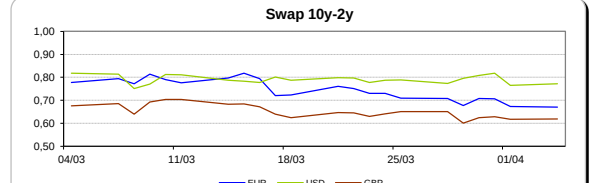
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7660	2	1	0,9848	1,3920	1,8450
2Y	0,8860	2	2	1,0690	1,5035	1,9305
3Y	0,9990	2	3	1,1785	1,6160	1,9915
4Y	1,1120	2	3	1,2855	1,7140	2,0535
5Y	1,2210	1	3	1,3945	1,7950	2,1319
7Y	1,4300	1	3	1,5815	1,9260	2,1895
10Y	1,6690	0	4	1,7989	2,0675	2,2680
15Y	1,9220	1	3	1,9945	2,1950	2,3240
20Y	2,0530	1	3	2,0955	2,2440	2,3380
30Y	2,1550	1	2	2,1700	2,2665	2,3440

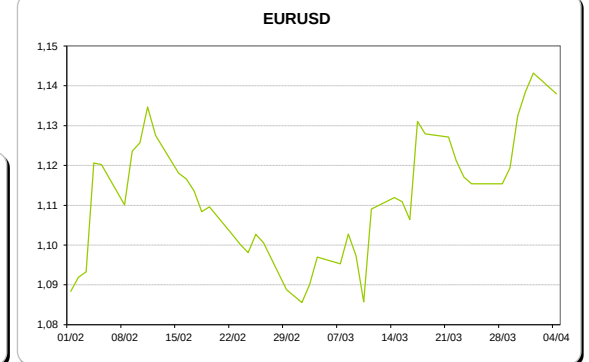
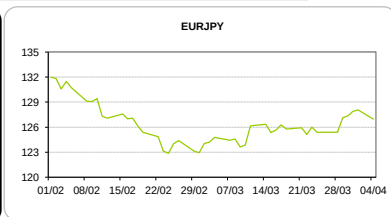
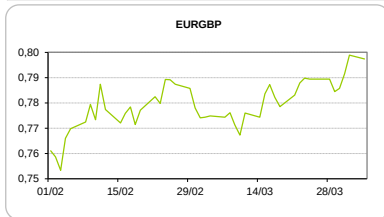


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	38,16	-0,51	-1,20	OT 2Y	0,556	-0,01	-4,60
JETFUEL	374,00	-16,25	1,50	OT 5Y	1,813	0,02	2,90
DIESEL	339,00	-21,25	12,00	OT 10Y	2,935	0,02	-5,80
COBRE	4.812,00	-12,00	119,00	BUND 10Y	-0,276	-1,54	-5,60
ZINCO	1.866,00	55,25	84,75	SCHATZ 2Y	0,108	0,23	11,30
OURO	1.219,40	-3,10	-39,85	T-NOTE 2Y	2,529	-1,97	-9,60
TRIGO	472,75	-3,00	12,00	T-NOTE 10Y	1,258	-1,12	-10,50
LICENÇA C02	5,31	0,13	0,38	GILT 10Y	1,698	-0,20	-3,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,138	-0,45%	3,74%	1,1412	1,1448	1,1533
EUR/GBP	0,79738	0,19%	-2,83%	0,7994	0,8014	0,8056
EUR/JPY	126,97	0,87%	-1,73%	126,97	126,97	126,97
EUR/CHF	1,0926	-0,09%	0,05%	1,0913	1,0898	1,0868
EUR/BRL	4,1009	-1,28%	0,73%	4,2194	4,3486	4,5883
EUR/PLN	4,2413	0,15%	1,89%	4,2577	4,2745	4,3061



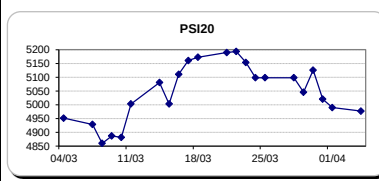
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1380	0,7974	126,97	1,0926	9,2516	7,4403	1,4844	1,49543	4,1009	9,4622
USD	0,8787	-	0,7001	111,26	0,9597	8,1289	6,5413	1,3056	1,3135	3,5918	8,3042

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,735	-0,08	-21,70
BANCO BPI	1,249	0,97	14,48
BCP	0,036	-0,84	-27,37
MONTEPIO	0,580	-0,68	-11,45
CORT. AMORIM	6,920	2,52	16,34
CTT	8,115	-0,86	-8,35
EDP	3,083	-0,10	-7,17
EDP R	6,590	-0,39	-9,10
GALP	10,880	0,23	1,49
J MARTINS	14,480	0,49	20,72
MOTA ENGIL	1,889	1,02	-1,87
NOS	5,915	0,56	-18,37
PHAROL	0,134	-1,47	-50,55
PORTUCEL	3,117	-1,24	-13,32
REN	2,885	-1,47	3,70
SEMAPA	11,295	-2,29	-11,03
SONAE CAP.	0,603	-0,99	18,24
SONAE SGPS	1,032	-1,99	-1,53

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	2,52
MOTA ENGIL	1,02
BANCO BPI	0,97
NOS	0,56
J MARTINS	0,49
PORTUCEL	-1,24
REN	-1,47
PHAROL	-1,47
SONAE SGPS	-1,99
SEMAPA	-2,29



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.977,05	-0,26%	-6,33%	6.348,46	4.455,16
CAC40	4.345,22	0,53%	-6,29%	5.283,71	3.892,46
ESTX 50 PR	2.962,28	0,30%	-9,34%	3.836,28	2.672,73
XTRA DAX	9.822,08	0,28%	-8,57%	12.390,75	8.699,29
S&P 500	2.068,04	-0,23%	1,18%	2.134,72	1.810,10
IBEX 35	8.597,50	-0,06%	-9,92%	11.884,60	7.746,30
NIKKEI 225	16.123,27	-0,25%	-15,29%	20.952,71	14.865,77

