

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

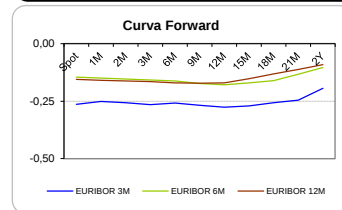
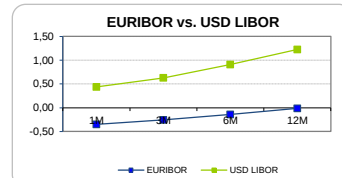
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RENTA FIXA

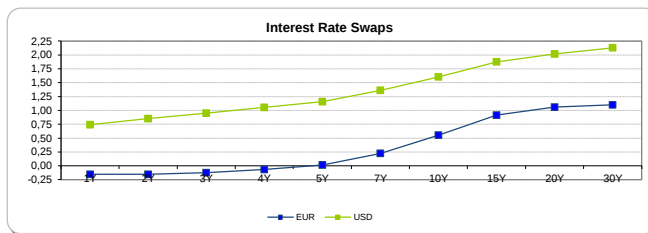
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3490	0	-1	1M	0,4379	0	0	0,5113	-0,7780
3M	-0,2580	0	-1	3M	0,6296	0	0	0,5878	-0,7328
6M	-0,1430	0	-1	6M	0,9072	0	1	0,7308	-0,6470
12M	-0,0140	0	0	12M	1,2242	-1	1	0,9946	-0,5262

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1548	0	0	-0,1711	0,0803	0,5740
2Y	-0,1540	-1	-1	-0,1302	0,1891	0,7264
3Y	-0,1250	-1	-1	-0,0607	0,3644	0,8591
4Y	-0,0680	-2	-1	0,0284	0,4577	0,9741
5Y	0,0130	-3	0	0,1367	0,5888	1,0630
7Y	0,2250	-4	2	0,3812	0,8153	1,2239
10Y	0,5540	-5	4	0,6941	1,0438	1,3596
15Y	0,9150	-6	8	0,9894	1,2137	1,4110
20Y	1,0600	-6	10	1,1022	1,2553	1,3808
30Y	1,1000	-7	12	1,1135	1,2060	1,2761

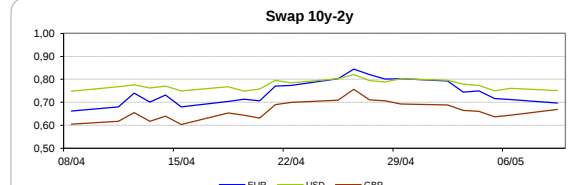
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7410	-2	0	0,9541	1,3390	1,7760
2Y	0,8500	-3	0	1,0504	1,4450	1,8610
3Y	0,9500	-4	0	1,1370	1,5540	1,9265
4Y	1,0540	-4	0	1,2390	1,6500	1,9915
5Y	1,1560	-4	-1	1,3440	1,7320	2,0705
7Y	1,3610	-4	-1	1,5280	1,8720	2,1515
10Y	1,6040	-4	-2	1,7440	2,0300	2,2445
15Y	1,8750	-3	0	1,9670	2,1720	2,3210
20Y	2,0160	-3	1	2,0995	2,2300	2,3410
30Y	2,1290	-2	2	2,1829	2,2670	2,3360

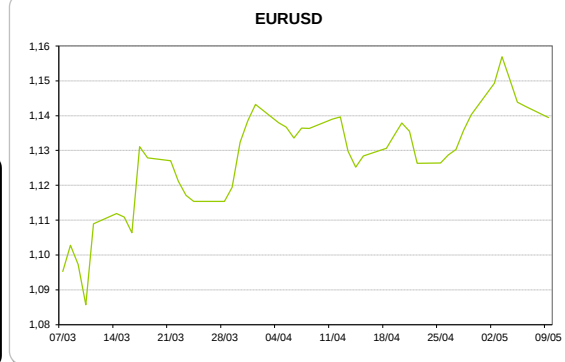
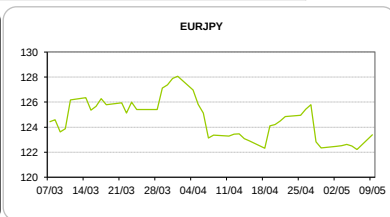
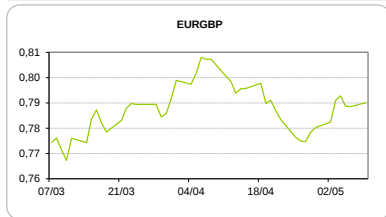


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	43,77	-1,60	1,75	OT 2Y	0,624	-0,02	-12,10
JETFUEL	407,50	-21,00	15,00	OT 5Y	2,014	-0,02	-7,60
DIESEL	388,50	-18,00	25,25	OT 10Y	3,303	-0,01	-11,60
COBRE	4.788,00	25,00	24,00	BUND 10Y	-0,303	-2,04	2,00
ZINCO	1.883,50	28,00	81,50	SCHATZ 2Y	0,067	-0,46	-0,60
OURO	1.263,72	-24,18	24,37	T-NOTE 10Y	2,497	-2,88	4,10
TRIGO	456,50	-7,25	-10,25	T-NOTE 2Y	1,206	-3,00	-0,70
LICENÇA C02	5,71	-0,15	0,29	GILT 10Y	1,674	-0,49	6,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1395	-0,28%	0,04%	1,1428	1,1465	1,1548
EUR/GBP	0,78998	-0,19%	1,34%	0,7920	0,7940	0,7983
EUR/JPY	123,39	-0,94%	-0,09%	123,39	123,39	123,39
EUR/CHF	1,1057	0,30%	-1,53%	1,1043	1,1027	1,0998
EUR/BRL	4,0679	-1,80%	-2,03%	4,1968	4,3228	4,5465
EUR/PLN	4,4278	0,12%	-3,41%	4,4482	4,4673	4,4994

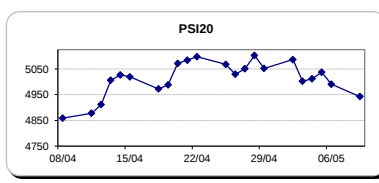


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1395	0,7900	123,39	1,1057	9,2943	7,4397	1,4820	1,55732	4,0679	9,3642
USD	0,8773	-	0,6944	108,38	0,9706	8,1561	6,5267	1,2981	1,3661	3,5453	8,2111

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,253	-5,68	-31,80
BANCO BPI	1,111	-0,45	1,83
BCP	0,034	-2,03	-30,84
MONTEPIO	0,576	0,00	-12,06
CORT. AMORIM	6,290	0,90	5,75
CTT	8,000	-0,10	-9,65
EDP	3,168	-0,25	-4,61
EDP R	6,818	-0,55	-5,96
GALP	11,650	-3,32	8,68
J MARTINS	13,930	-0,85	16,13
MOTA ENGIL	1,740	-3,06	-9,61
NOS	6,411	0,66	-11,52
PHAROL	0,137	2,24	-49,45
NAVIGATOR	2,916	-0,17	-18,91
REN	2,634	-0,72	-5,32
SEMAPA	10,775	-0,78	-15,12
SONAE CAP.	0,598	-3,08	17,25
SONAE SGPS	0,937	-0,32	-10,59
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
PHAROL	2,24
CORT. AMORIM	0,90
NOS	0,66
BCP	-2,03
MOTA ENGIL	-3,06
SONAE CAP.	-3,08
GALP	-3,32
ALTRI	-5,68



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.942,66	-0,96%	-6,97%	6.197,24	4.455,16
CAC40	4.322,81	0,50%	-6,78%	5.217,80	3.892,46
ESTX 50 PR	2.955,83	0,65%	-9,54%	3.714,26	2.672,73
XTRA DAX	9.980,49	1,12%	-7,10%	11.920,31	8.699,29
S&P 500	2.057,84	0,03%	0,68%	2.134,72	1.810,10
IBEX 35	8.660,80	-0,47%	-9,26%	11.612,60	7.746,30
NIKKEI 225	16.216,03	0,68%	-14,80%	20.952,71	14.865,77

