

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

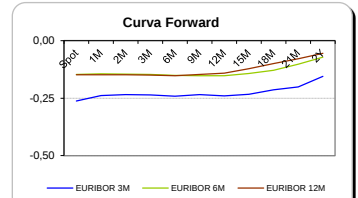
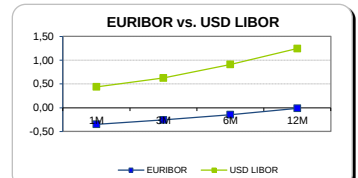
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RENTA FIXA

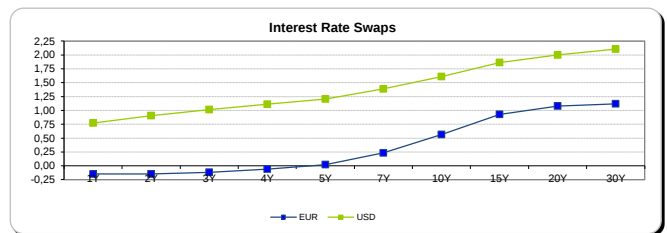
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3480	0	-1	1M	0,4387	0	0	0,5135	-0,7730
3M	-0,2570	0	-1	3M	0,6251	0	-1	0,5870	-0,7350
6M	-0,1440	0	-1	6M	0,9116	1	1	0,7319	-0,6482
12M	-0,0110	0	0	12M	1,2424	1	2	0,9909	-0,5240

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1485	0	0	-0,1434	0,1283	0,6110
2Y	-0,1470	1	1	-0,0986	0,2423	0,7630
3Y	-0,1160	1	1	-0,0223	0,3676	0,8999
4Y	-0,0590	2	1	0,0731	0,5014	1,0167
5Y	0,0220	2	1	0,1818	0,6341	1,1095
7Y	0,2330	3	2	0,4238	0,8622	1,2758
10Y	0,5650	4	3	0,7420	1,0947	1,4108
15Y	0,9300	5	5	1,0385	1,2654	1,4642
20Y	1,0790	5	7	1,1514	1,3042	1,4279
30Y	1,1190	5	8	1,1661	1,2632	1,3370

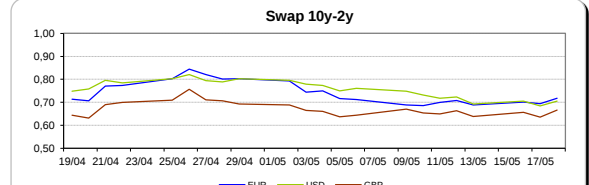
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7730	0	2	1,1300	1,4820	1,8390
2Y	0,9060	0	4	1,1990	1,5650	1,9120
3Y	1,0140	0	5	1,3212	1,6550	1,9700
4Y	1,1110	1	5	1,3895	1,7355	2,0265
5Y	1,2050	1	4	1,4770	1,8050	2,1088
7Y	1,3880	1	2	1,6330	1,9270	2,1720
10Y	1,6110	1	0	1,7800	2,0690	2,2933
15Y	1,8650	1	0	2,0417	2,2040	2,2885
20Y	2,0000	1	1	2,1240	2,2872	2,3120
30Y	2,1070	1	1	2,2216	2,2430	2,3843

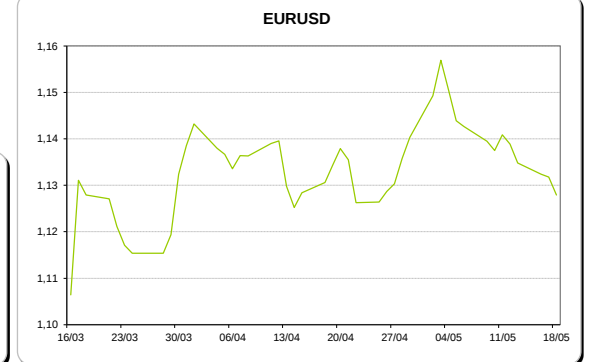
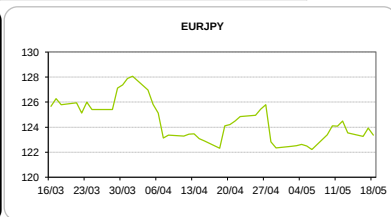
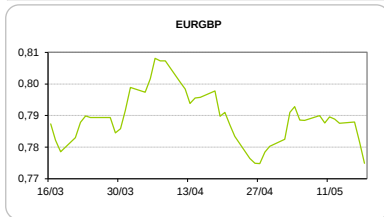


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,62	0,34	6,85	OT 2Y	0,614	0,00	-8,50
JETFUEL	453,00	2,00	56,50	OT 5Y	1,866	0,01	-13,70
DIESEL	444,50	6,50	73,50	OT 10Y	3,091	0,02	-4,00
COBRE	4.640,00	12,00	-150,50	BUND 10Y	-0,266	4,09	-0,80
ZINCO	1.897,25	3,25	28,00	SCHATZ 2Y	0,080	0,46	0,20
OURO	1.271,55	-7,38	39,06	T-NOTE 10Y	2,585	4,71	5,60
TRIGO	479,75	-2,00	-1,25	T-NOTE 2Y	1,360	3,38	10,20
LICENÇA C02	6,07	0,02	0,60	GILT 10Y	1,698	6,82	-3,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1279	-0,34%	-0,24%	1,1312	1,1349	1,1439
EUR/GBP	0,77485	0,86%	2,96%	0,7768	0,7788	0,7832
EUR/JPY	123,38	0,45%	-0,86%	123,38	123,38	123,38
EUR/CHF	1,1081	0,10%	-1,53%	1,1067	1,1051	1,1020
EUR/BRL	3,9747	-0,63%	2,93%	4,1017	4,2204	4,4527
EUR/PLN	4,3984	-0,62%	-2,09%	4,4197	4,4396	4,4714

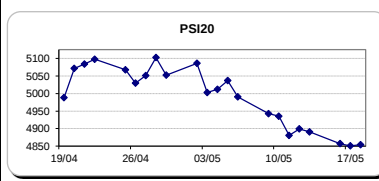


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1279	0,7749	123,38	1,1081	9,3442	7,4368	1,4571	1,54813	3,9747	9,2749
USD	0,8864	-	0,6841	109,59	0,9814	8,2861	6,5925	1,2938	1,3749	3,5325	8,2340

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,105	-2,39	-34,91
BANCO BPI	1,137	2,34	4,22
BCP	0,032	-2,73	-34,32
MONTEPIO	0,565	-0,88	-13,74
CORT. AMORIM	6,900	0,29	16,01
CTT	8,210	0,49	-7,27
EDP	2,958	-0,97	-10,93
EDP R	6,627	-0,06	-8,59
GALP	11,995	1,10	11,89
J MARTINS	13,745	0,77	14,59
MOTA ENGIL	1,782	-0,17	-7,43
NOS	6,296	1,89	-13,11
PHAROL	0,131	-0,76	-51,66
NAVIGATOR	2,716	-1,59	-24,47
REN	2,620	0,15	-5,82
SEMAPA	10,385	-1,10	-18,20
SONAE CAP.	0,618	0,00	21,18
SONAE SGPS	0,914	0,33	-12,79

Maiores ganhos/perdas	
Título	Variação %
BANCO BPI	2,34
NOS	1,89
GALP	1,10
J MARTINS	0,77
CTT	0,49
EDP	-0,97
SEMAPA	-1,10
NAVIGATOR	-1,59
ALTRI	-2,39
BCP	-2,73



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.853,95	0,07%	-8,64%	6.161,63	4.455,16
CAC40	4.319,30	0,51%	-6,85%	5.217,80	3.892,46
ESTX 50 PR	2.956,43	0,62%	-9,52%	3.714,26	2.672,73
XTRA DAX	9.943,23	0,54%	-7,44%	11.920,31	8.699,29
S&P 500	2.050,48	0,16%	0,32%	2.134,72	1.810,10
IBEX 35	8.775,10	0,88%	-8,06%	11.612,60	7.746,30
NIKKEI 225	16.644,69	-0,05%	-12,55%	20.952,71	14.865,77

