

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

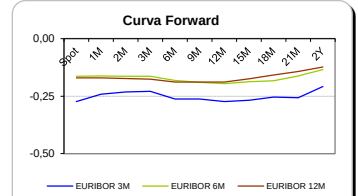
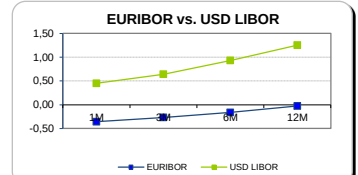
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RENTA FIXA

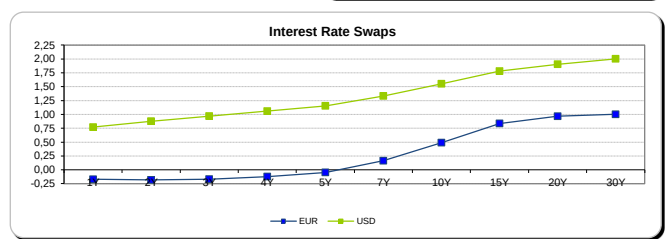
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3580	0	-1	1M	0,4508	0	1	0,5159	-0,8266
3M	-0,2680	0	-1	3M	0,6419	0	-2	0,5878	-0,7660
6M	-0,1610	0	-2	6M	0,9312	0	-2	0,7294	-0,6774
12M	-0,0290	0	-2	12M	1,2525	0	-5	0,9903	-0,5560

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1705	0	-2	-0,1902	0,0381	0,5680
2Y	-0,1840	0	-4	-0,1564	0,1676	0,7174
3Y	-0,1670	0	-6	-0,0911	0,3002	0,8518
4Y	-0,1220	0	-7	0,0068	0,4413	0,9695
5Y	-0,0460	0	-8	0,1183	0,5754	1,0542
7Y	0,1640	0	-8	0,3656	0,8041	1,2144
10Y	0,4900	1	-8	0,6786	1,0266	1,3350
15Y	0,8350	1	-10	0,9634	1,1798	1,3692
20Y	0,9670	2	-11	1,0627	1,2069	1,3230
30Y	1,0010	2	-12	1,0703	1,1620	1,2316

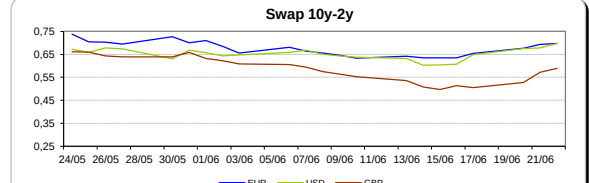
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7710	2	-10	1,0004	1,3680	1,7724
2Y	0,8760	3	-15	1,0740	1,4660	1,8459
3Y	0,9680	3	-18	1,1750	1,5580	1,8780
4Y	1,0600	4	-19	1,2710	1,6410	1,9400
5Y	1,1540	5	-19	1,3640	1,7367	2,0155
7Y	1,3340	5	-18	1,5467	1,8595	2,0700
10Y	1,5510	6	-16	1,6990	1,9650	2,1773
15Y	1,7800	6	-16	1,9060	2,1069	2,2095
20Y	1,9060	6	-16	2,0269	2,1410	2,2205
30Y	2,0020	6	-15	2,0973	2,1525	2,2330

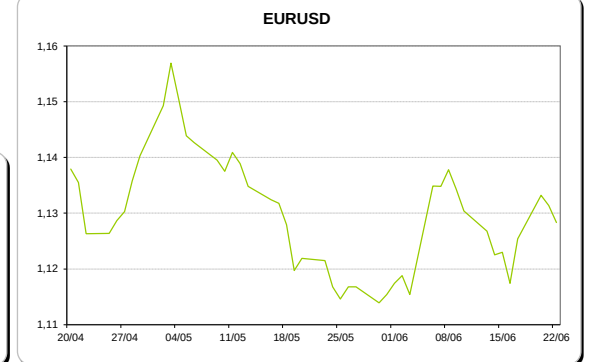
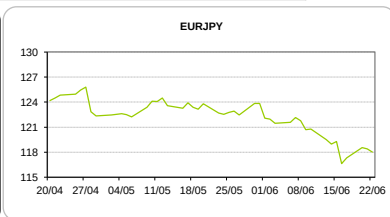
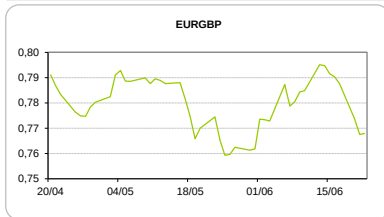


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,81	-0,81	0,54	OT 2Y	0,780	0,00	24,30
JETFUEL	443,25	-8,00	-5,75	OT 5Y	2,016	-0,02	20,10
DIESEL	451,50	-4,75	5,00	OT 10Y	3,147	-0,02	6,70
COBRE	4.699,50	26,00	92,00	BUND 10Y	-0,321	0,73	-14,10
ZINCO	2.021,00	16,75	156,50	SCHATZ 2Y	0,034	-0,23	-7,40
OURO	1.267,23	-0,88	15,08	T-NOTE 2Y	2,456	0,00	-15,50
TRIGO	473,25	0,75	-5,50	T-NOTE 10Y	1,266	-0,37	-19,50
LICENÇA C02	5,72	0,16	-0,25	GILT 10Y	1,392	2,94	-15,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1283	-0,27%	0,61%	1,1321	1,1361	1,1448
EUR/GBP	0,76793	-0,05%	0,85%	0,7701	0,7723	0,7771
EUR/JPY	118,01	0,32%	3,97%	118,01	118,01	118,01
EUR/CHF	1,0820	-0,03%	2,60%	1,0801	1,0782	1,0747
EUR/BRL	3,8134	0,61%	5,16%	3,9263	4,0399	4,2445
EUR/PLN	4,3821	0,27%	1,41%	4,4057	4,4275	4,4664



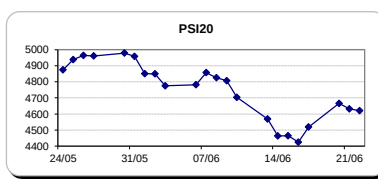
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1283	0,7679	118,01	1,0820	9,3416	7,4403	1,4470	1,50682	3,8134	9,3636
USD	0,8863	-	0,6807	104,72	0,9594	8,2813	6,5947	1,2815	1,3337	3,3900	8,2959

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,130	-2,25	-34,38
BANCO BPI	1,122	0,27	2,84
BCP	0,020	0,51	-59,49
MONTEPIO	0,511	-0,39	-21,98
CORT. AMORIM	7,187	1,28	20,83
CTT	7,606	-0,01	-14,10
EDP	2,941	0,27	-11,44
EDP R	6,767	-0,12	-6,66
GALP	12,215	0,70	13,95
J MARTINS	14,080	-0,74	17,38
MOTA ENGIL	1,710	0,53	-11,17
NOS	5,960	-0,25	-17,75
PHAROL	0,095	-25,78	-56,03
NAVIGATOR	2,680	-1,54	-23,23
REN	2,627	-0,38	-5,57
SEMAPA	10,460	-0,24	-17,61
SONAE CAP.	0,575	1,41	12,75
SONAE SGPS	0,798	-0,25	-23,85

Maiores ganhos/perdas	
Título	Varição %
SONAE CAP.	1,41
CORT. AMORIM	1,28
GALP	0,70
MOTA ENGIL	0,53
BCP	0,51
MONTEPIO	-0,39
J MARTINS	-0,74
NAVIGATOR	-1,54
ALTRI	-2,25
PHAROL	-25,78



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.621,03	-0,23%	-13,03%	5.935,67	4.400,37
CAC40	4.380,03	0,29%	-5,54%	5.217,80	3.892,46
ESTX 50 PR	2.978,31	0,37%	-8,85%	3.714,26	2.672,73
XTRA DAX	10.071,06	0,55%	-6,25%	11.802,37	8.699,29
S&P 500	2.095,17	0,30%	2,51%	2.132,82	1.810,10
IBEX 35	8.702,00	0,40%	-8,82%	11.612,60	7.746,30
NIKKEI 225	16.065,72	-0,64%	-15,59%	20.952,71	14.865,77

