

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

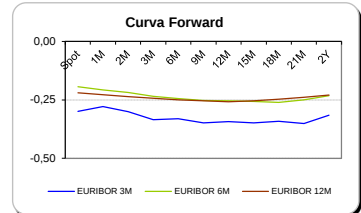
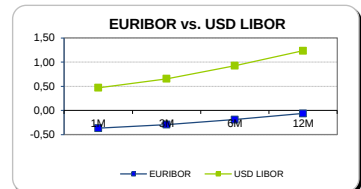
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RENTA FIXA

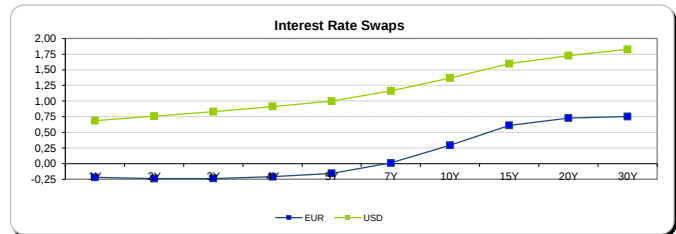
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3650	0	-1	1M	0,4703	0	1	0,4835	-0,8166
3M	-0,2930	0	-3	3M	0,6571	0	-3	0,5113	-0,7812
6M	-0,1890	0	-3	6M	0,9274	0	-6	0,6050	-0,7066
12M	-0,0620	0	-4	12M	1,2338	0	-10	0,8353	-0,5950

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2198	0	-6	-0,2580	-0,1407
2Y	-0,2380	-1	-8	-0,2433	-0,0451
3Y	-0,2360	-1	-10	-0,2087	0,0584
4Y	-0,2090	-2	-13	-0,1431	0,1743
5Y	-0,1550	-2	-16	-0,0612	0,2948
7Y	0,0110	-4	-19	0,1415	0,5057
10Y	0,2950	-4	-24	0,4239	0,7121
15Y	0,6120	-5	-29	0,6776	0,8560
20Y	0,7290	-5	-32	0,7665	0,8828
30Y	0,7540	-5	-34	0,7686	0,8408

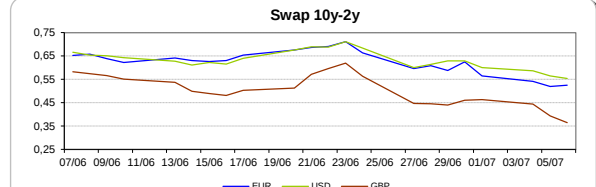
Taxa de Referência	Banco Central
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6890	0	-19	0,8077	1,0950	1,4185
2Y	0,7570	0	-29	0,8595	1,1730	1,4910
3Y	0,8310	0	-33	0,9440	1,2540	1,5385
4Y	0,9140	1	-35	1,0190	1,3305	1,6035
5Y	0,9980	0	-35	1,0975	1,3970	1,6720
7Y	1,1630	0	-34	1,2425	1,5120	1,7370
10Y	1,3670	0	-32	1,4050	1,6425	1,8155
15Y	1,5970	0	-32	1,6025	1,7835	1,8375
20Y	1,7250	1	-31	1,7005	1,8205	1,8605
30Y	1,8250	1	-31	1,7720	1,7980	1,9060

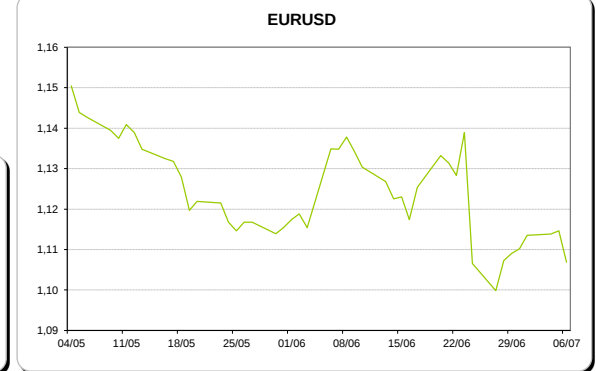
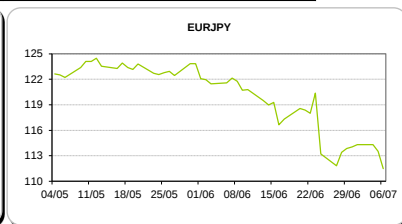
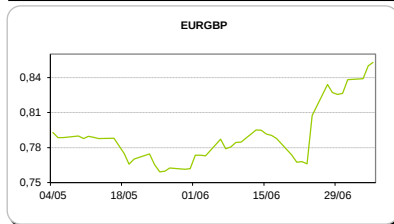


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,01	0,05	-2,96	OT 2Y	0,655	0,03	14,50
JETFUEL	424,25	-17,50	-49,25	OT 5Y	1,824	0,03	-11,50
DIESEL	429,00	-17,50	-19,75	OT 10Y	3,051	0,03	-14,40
COBRE	4.817,50	-76,00	129,00	BUND 10Y	-0,560	0,78	-26,60
ZINCO	2.106,25	-7,75	116,50	SCHATZ 2Y	-0,053	0,00	-12,60
OURO	1.366,04	9,75	120,74	T-NOTE 10Y	2,229	2,35	-26,40
TRIGO	422,75	-10,75	-95,00	T-NOTE 2Y	1,109	2,99	-23,90
LICENÇA C02	4,59	-0,12	-1,62	GILT 10Y	0,858	-1,89	-51,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1069	-0,69%	-2,47%	1,1110	1,1151	1,1238
EUR/GBP	0,853	-0,36%	-7,71%	0,8551	0,8570	0,8611
EUR/JPY	111,48	1,81%	9,06%	111,48	111,48	111,48
EUR/CHF	1,0832	-0,12%	1,74%	1,0812	1,0794	1,0761
EUR/BRL	3,6785	-0,53%	7,73%	3,7997	3,9115	4,1179
EUR/PLN	4,4391	0,02%	-1,83%	4,4652	4,4867	4,5268



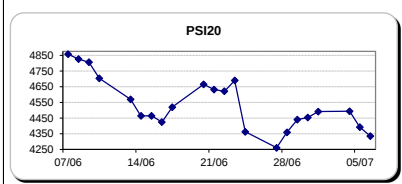
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1069	0,8530	111,48	1,0832	9,4467	7,4414	1,4401	1,47548	3,6785	9,3767
USD	0,9037	-	0,7765	100,89	0,9778	8,5524	6,7250	1,3032	1,3351	3,3353	8,4942

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	2,907	-0,31	-39,06
BANCO BPI	1,101	-0,36	0,92
BCP	0,018	-1,69	-64,19
MONTEPIO	0,500	-0,20	-23,66
CORT. AMORIM	7,233	-0,75	21,60
CTT	6,865	1,49	-22,46
EDP	2,664	-1,48	-19,78
EDP R	6,700	-0,34	-7,59
GALP	11,905	-2,38	11,05
J MARTINS	13,900	-2,59	15,88
MOTA ENGIL	1,444	-3,02	-24,99
NOS	5,246	-2,31	-27,60
PHAROL	0,153	24,39	-29,19
NAVIGATOR	2,421	-2,38	-30,65
REN	2,580	0,98	-7,26
SEMAPA	9,772	-0,89	-23,02
SONAE CAP.	0,517	-3,72	1,37
SONAE SGPS	0,644	-3,30	-38,55

Maiores ganhos/perdas	
Título	Variação %
PHAROL	24,39
CTT	1,49
REN	0,98
NAVIGATOR	-2,38
J MARTINS	-2,59
MOTA ENGIL	-3,02
SONAE SGPS	-3,30
SONAE CAP.	-3,72



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.335,24	-1,30%	-18,41%	5.929,72	4.175,28
CAC40	4.085,30	-1,88%	-11,90%	5.217,80	3.892,46
ESTX 50 PR	2.761,37	-1,83%	-15,49%	3.714,26	2.672,73
XTRA DAX	9.373,26	-1,67%	-12,75%	11.802,37	8.699,29
S&P 500	2.089,79	0,06%	2,24%	2.132,82	1.810,10
IBEX 35	7.926,20	-1,75%	-16,95%	11.612,60	7.579,80
NIKKEI 225	15.378,99	-1,85%	-19,20%	20.946,93	14.864,01

