

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

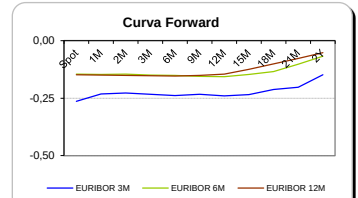
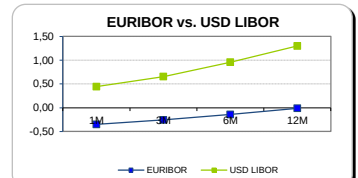
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RENTA FIXA

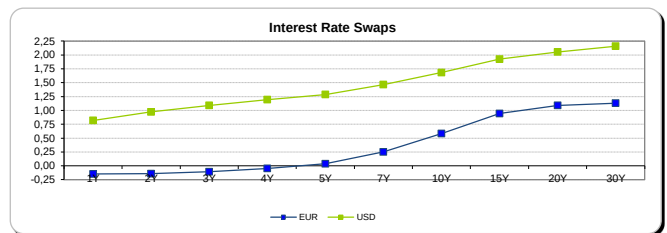
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3490	0	-1	1M	0,4430	0	0	0,5157	-0,7730
3M	-0,2580	0	-1	3M	0,6539	2	2	0,5898	-0,7354
6M	-0,1430	0	0	6M	0,9571	3	5	0,7369	-0,6508
12M	-0,0110	0	0	12M	1,2985	3	7	1,0103	-0,5246

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1490	0	0	-0,1457	0,1221	0,6050
2Y	-0,1420	1	1	-0,0988	0,2362	0,7530
3Y	-0,1090	1	2	-0,0251	0,3599	0,8858
4Y	-0,0470	2	2	0,0685	0,4930	1,0053
5Y	0,0380	2	2	0,1763	0,6232	1,1055
7Y	0,2500	3	2	0,4150	0,8518	1,2607
10Y	0,5830	4	2	0,7306	1,0821	1,3977
15Y	0,9440	4	3	1,0281	1,2546	1,4535
20Y	1,0900	4	4	1,1419	1,2932	1,4153
30Y	1,1310	4	5	1,1562	1,2522	1,3251

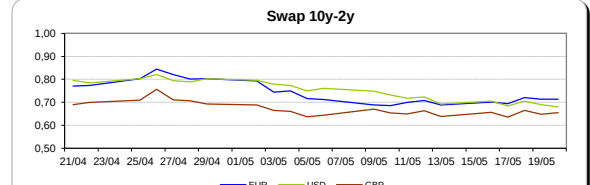
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8200	3	7	1,1670	1,5436	1,8722
2Y	0,9730	5	11	1,2712	1,6154	1,9456
3Y	1,0900	6	12	1,3610	1,6995	1,9750
4Y	1,1930	7	12	1,4407	1,7775	2,0592
5Y	1,2860	7	11	1,5242	1,8455	2,1035
7Y	1,4660	7	8	1,6746	1,9611	2,1685
10Y	1,6820	7	6	1,8285	2,0911	2,2767
15Y	1,9250	7	4	2,0215	2,1930	2,3110
20Y	2,0560	6	4	2,1175	2,2445	2,3285
30Y	2,1580	6	4	2,1830	2,2605	2,3275

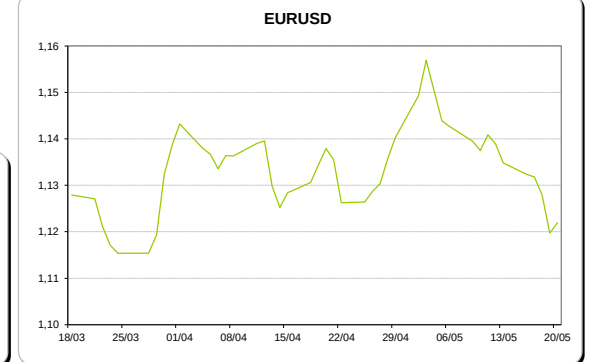
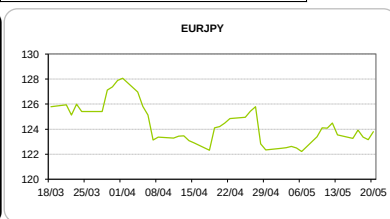
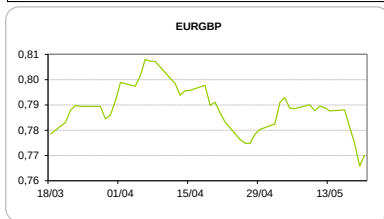


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,91	0,10	3,28	OT 2Y	0,590	-0,02	-9,20
JETFUEL	440,50	-14,75	26,50	OT 5Y	1,855	0,01	-16,50
DIESEL	435,75	-14,00	48,00	OT 10Y	3,109	0,02	-3,20
COBRE	4.596,00	-32,50	-356,00	BUND 10Y	-0,275	-0,73	-0,20
ZINCO	1.853,75	-28,25	-80,00	SCHATZ 2Y	0,085	-0,23	0,70
OURO	1.250,58	-4,12	6,31	T-NOTE 2Y	2,600	-0,92	-0,20
TRIGO	468,25	-0,50	-44,00	T-NOTE 10Y	1,382	0,00	6,40
LICENÇA C02	5,97	-0,03	0,42	GILT 10Y	1,705	1,56	-2,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1219	0,20%	-1,41%	1,1253	1,1292	1,1383
EUR/GBP	0,77008	-0,55%	2,72%	0,7720	0,7740	0,7785
EUR/JPY	123,81	-0,52%	0,32%	123,81	123,81	123,81
EUR/CHF	1,1116	-0,17%	-1,20%	1,1103	1,1088	1,1058
EUR/BRL	3,9665	0,69%	0,55%	4,0924	4,2145	4,4356
EUR/PLN	4,4202	-0,21%	-3,44%	4,4416	4,4623	4,4953

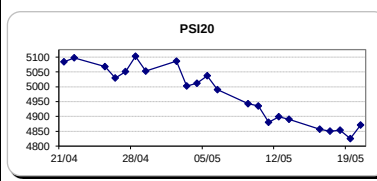


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1219	0,7701	123,81	1,1116	9,3386	7,4363	1,4722	1,55337	3,9665	9,3386
USD	0,8918	-	0,6888	110,45	0,9921	8,3360	6,6317	1,3135	1,3848	3,5446	8,3416

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,133	-0,32	-34,32
BANCO BPI	1,136	-0,09	4,12
BCP	0,032	-2,44	-34,53
MONTEPIO	0,565	0,00	-13,74
CORT. AMORIM	6,950	0,58	16,85
CTT	8,199	0,58	-7,40
EDP	2,902	-0,96	-12,62
EDP R	6,781	1,83	-6,47
GALP	11,795	0,81	10,03
J MARTINS	14,175	3,32	18,17
MOTA ENGIL	1,668	-2,46	-13,35
NOS	6,508	4,65	-10,18
PHAROL	0,124	0,00	-54,24
NAVIGATOR	2,678	0,30	-25,53
REN	2,610	0,58	-6,18
SEMAPA	10,665	-0,05	-15,99
SONAE CAP.	0,609	-0,16	19,41
SONAE SGPS	0,908	0,67	-13,36

Maiores ganhos/perdas	
Título	Variação %
NOS	4,65
J MARTINS	3,32
EDP R	1,83
GALP	0,81
SONAE SGPS	0,67
SONAE CAP.	-0,16
ALTRI	-0,32
EDP	-0,96
BCP	-2,44
MOTA ENGIL	-2,46



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.870,95	0,95%	-8,32%	6.130,41	4.455,16
CAC40	4.353,90	1,67%	-6,11%	5.217,80	3.892,46
ESTX 50 PR	2.962,16	1,47%	-9,35%	3.714,26	2.672,73
XTRA DAX	9.916,02	1,23%	-7,70%	11.920,31	8.699,29
S&P 500	2.055,11	0,73%	0,54%	2.134,72	1.810,10
IBEX 35	8.771,20	1,11%	-8,10%	11.612,60	7.746,30
NIKKEI 225	16.736,35	0,54%	-12,07%	20.952,71	14.865,77

