

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

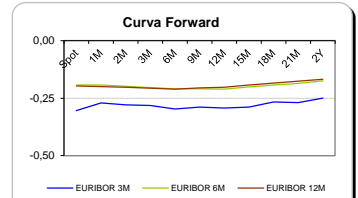
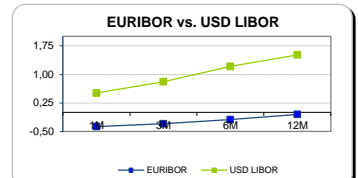
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RENTA FIXA

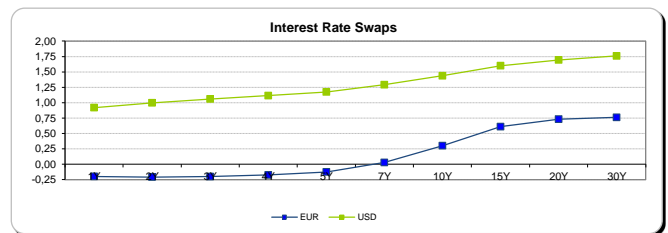
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,5124	0	3	0,2766	-0,8062
3M	-0,2980	0	0	3M	0,8110	0	12	0,3878	-0,7386
6M	-0,1890	0	0	6M	1,2101	0	21	0,5131	-0,6554
12M	-0,0470	0	1	12M	1,5154	0	19	0,7338	-0,4838

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1977	1	2	-0,2027	-0,0889	0,3103
2Y	-0,2080	1	2	-0,1850	-0,0028	0,4436
3Y	-0,1990	1	2	-0,1529	0,1013	0,5676
4Y	-0,1740	0	2	-0,0938	0,2197	0,6769
5Y	-0,1250	0	1	-0,0132	0,3381	0,7695
7Y	0,0280	-1	-1	0,1881	0,5461	0,9098
10Y	0,3020	-2	-3	0,4671	0,7517	1,0277
15Y	0,6110	-3	-4	0,7207	0,9018	1,0738
20Y	0,7330	-3	-4	0,8180	0,9380	1,0446
30Y	0,7610	-3	-5	0,8208	0,8922	0,9520

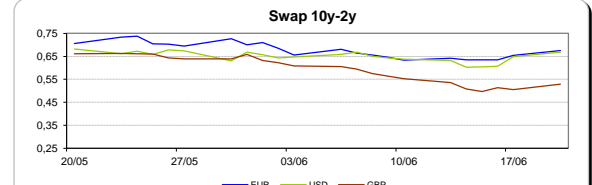
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9210	2	11	1,0720	1,2980	1,5485
2Y	0,9990	2	9	1,0885	1,3570	1,5925
3Y	1,0600	2	7	1,1800	1,4200	1,6045
4Y	1,1160	2	6	1,2380	1,4735	1,6735
5Y	1,1740	1	4	1,2985	1,5220	1,7320
7Y	1,2910	0	2	1,4040	1,6080	1,7710
10Y	1,4380	-1	-2	1,5360	1,7010	1,8280
15Y	1,6010	-1	-5	1,6705	1,7850	1,8685
20Y	1,6950	-2	-7	1,7420	1,8300	1,8720
30Y	1,7590	-2	-9	1,7870	1,8285	1,8885

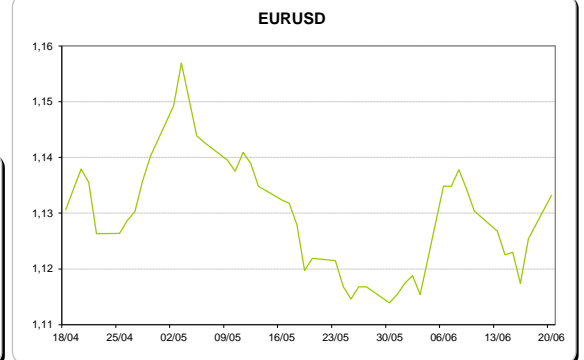
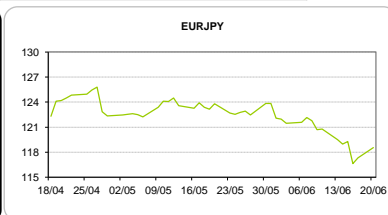
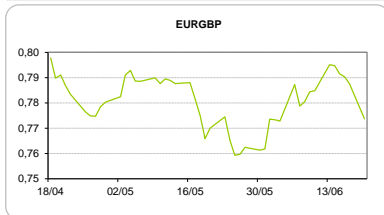


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,66	-0,23	3,48	OT 2Y	0,622	0,08	13,80
JETFUEL	444,25	10,50	37,50	OT 5Y	1,871	0,06	18,70
DIESEL	443,75	12,50	45,25	OT 10Y	3,009	0,10	6,60
COBRE	4.809,00	35,00	-130,00	BUND 10Y	-0,503	4,27	-13,60
ZINCO	2.291,50	22,25	74,25	SCHATZ 2Y	0,009	0,69	-7,80
OURO	1.343,47	-8,76	11,44	T-NOTE 10Y	2,686	4,76	-19,00
TRIGO	447,25	3,00	4,75	T-NOTE 2Y	2,735	3,50	-19,10
LICENÇA C02	4,78	0,09	0,11	GILT 10Y	0,709	5,66	-20,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1326	0,04%	2,64%	1,1369	1,1418	1,1517
EUR/GBP	0,86537	-0,54%	2,99%	0,8672	0,8691	0,8729
EUR/JPY	113,53	0,06%	3,23%	113,53	113,53	113,53
EUR/CHF	1,0867	-0,29%	-0,04%	1,0852	1,0836	1,0810
EUR/BRL	3,6504	0,74%	-1,87%	3,7681	3,8929	4,1010
EUR/PLN	4,3128	-0,50%	1,60%	4,3371	4,3596	4,4019

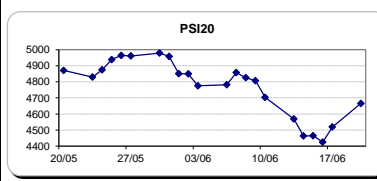


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1326	0,8654	113,53	1,0867	9,4918	7,4418	1,4578	1,48585	3,6504	9,3057
USD	0,8831	-	0,7659	100,17	0,9594	8,3903	6,5719	1,2876	1,3122	3,2226	8,2104

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,557	-0,61	-25,43
BANCO BPI	1,111	-0,09	1,83
BCP	0,018	-1,68	-63,99
MONTEPIO	0,474	0,00	-27,63
CORT. AMORIM	8,206	-2,15	37,96
CTT	6,934	0,93	-21,69
EDP	2,990	-1,16	-9,97
EDP R	6,955	-1,00	-4,07
GALP	13,375	-0,41	24,77
J MARTINS	14,665	0,03	22,26
MOTA ENGIL	1,727	-0,92	-10,29
NOS	5,764	-1,66	-20,45
PHAROL	0,176	-1,68	-18,54
NAVIGATOR	2,960	-1,04	-15,21
REN	2,656	0,00	-4,53
SEMAPA	11,925	-0,75	-6,07
SONAE CAP.	0,629	-1,41	23,33
SONAE SGPS	0,699	3,40	-33,30

Maiores ganhos/perdas	
Título	Varição %
SONAE SGPS	3,40
CTT	0,93
J MARTINS	0,03
SONAE CAP.	-1,41
NOS	-1,66
BCP	-1,68
BCP	-1,68
CORT. AMORIM	-2,15



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.701,14	-0,55%	-11,52%	5.625,06	4.175,28
CAC40	4.400,52	-0,82%	-5,10%	5.011,65	3.892,46
ESTX 50 PR	2.968,20	-0,90%	-9,16%	3.524,04	2.672,73
XTRA DAX	10.544,36	-0,55%	-1,85%	11.430,87	8.699,29
S&P 500	2.182,83	-0,19%	6,80%	2.193,81	1.810,10
IBEX 35	8.450,60	-1,16%	-11,46%	10.905,30	7.579,80
NIKKEI 225	16.545,82	0,36%	-13,07%	20.521,97	14.864,01

