

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

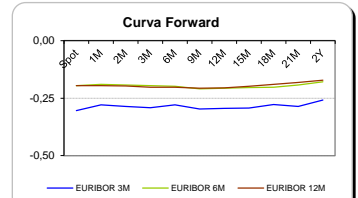
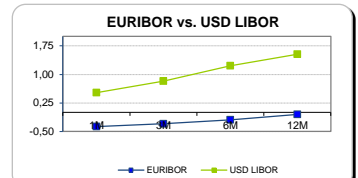
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RENTA FIXA

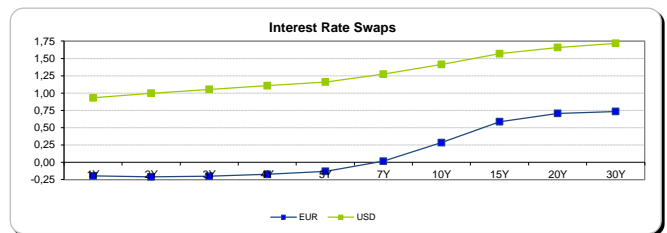
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	0,5244	0	3	0,2741	-0,8064
3M	-0,2980	0	0	3M	0,8254	0	10	0,3863	-0,7386
6M	-0,1910	0	0	6M	1,2290	0	18	0,5181	-0,6554
12M	-0,0480	0	0	12M	1,5310	0	16	0,7328	-0,4900

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1962	0	0	-0,2053	-0,0951	0,2354
2Y	-0,2090	-1	1	-0,1886	-0,0273	0,3589
3Y	-0,2000	-1	0	-0,1572	0,0602	0,4765
4Y	-0,1740	-1	0	-0,1071	0,1656	0,5841
5Y	-0,1290	-1	-2	-0,0385	0,2740	0,6637
7Y	0,0170	-2	-5	0,1423	0,4717	0,8153
10Y	0,2850	-2	-8	0,4053	0,6737	0,9369
15Y	0,5870	-3	-11	0,6535	0,8230	0,9859
20Y	0,7080	-4	-11	0,7474	0,8571	0,9553
30Y	0,7350	-4	-12	0,7530	0,8182	0,8731

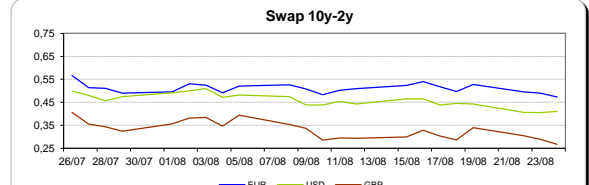
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9310	1	6	1,0469	1,2350	1,4790
2Y	0,9990	0	4	1,0865	1,2900	1,5300
3Y	1,0540	-1	2	1,1468	1,3525	1,5680
4Y	1,1070	-1	1	1,1865	1,4090	1,6090
5Y	1,1600	-2	-1	1,2587	1,4590	1,6635
7Y	1,2720	-3	-3	1,3490	1,5390	1,6960
10Y	1,4130	-4	-6	1,4730	1,6250	1,7440
15Y	1,5690	-5	-10	1,5940	1,7060	1,7785
20Y	1,6580	-5	-12	1,6735	1,7330	1,7845
30Y	1,7190	-5	-14	1,7124	1,7425	1,8086

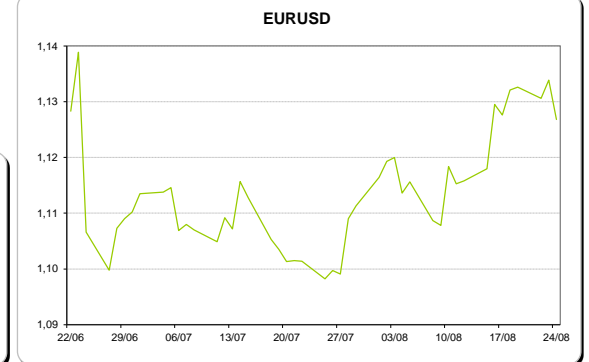
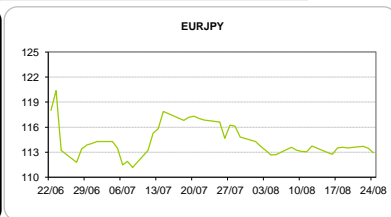
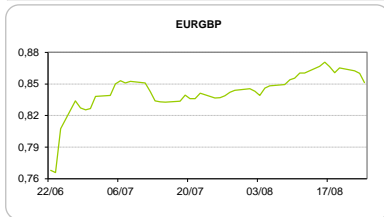


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,87	-1,09	2,78	OT 2Y	0,500	-0,01	-14,50
JETFUEL	442,25	1,00	42,75	OT 5Y	1,818	-0,04	-6,30
DIESEL	442,50	5,25	43,50	OT 10Y	2,975	-0,04	-5,50
COBRE	4.706,00	-38,50	-210,00	BUND 10Y	-0,558	0,21	-6,50
ZINCO	2.299,25	22,75	55,00	SCHATZ 2Y	-0,002	0,00	-0,70
OURO	1.326,64	-10,93	4,19	T-NOTE 10Y	2,355	-0,90	-2,30
TRIGO	426,00	-1,50	-24,25	T-NOTE 2Y	1,270	-0,37	-0,70
LICENÇA C02	4,58	-0,13	0,01	GILT 10Y	0,643	0,62	-25,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1268	-0,63%	2,60%	1,1313	1,1362	1,1460
EUR/GBP	0,8513	1,02%	-1,72%	0,8531	0,8549	0,8588
EUR/JPY	112,95	0,47%	3,27%	112,95	112,95	112,95
EUR/CHF	1,0890	0,01%	-0,46%	1,0873	1,0857	1,0830
EUR/BRL	3,6395	0,43%	-0,75%	3,7558	3,8762	4,0919
EUR/PLN	4,3074	0,06%	1,24%	4,3326	4,3549	4,3968

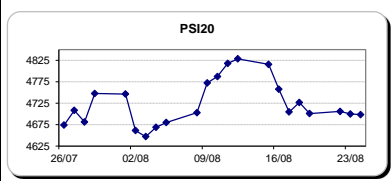


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1268	0,8513	112,95	1,0890	9,4591	7,4434	1,4562	1,48057	3,6395	9,2584
USD	0,8890	-	0,7548	100,56	0,9678	8,4199	6,6182	1,2944	1,3139	3,2303	8,2371

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,598	0,39	-24,57
BANCO BPI	1,119	0,00	2,57
BCP	0,018	-0,55	-63,17
MONTEPIO	0,475	0,21	-27,48
CORT. AMORIM	7,937	-0,39	33,44
CTT	6,685	-0,74	-24,50
EDP	3,009	-0,03	-9,39
EDP R	7,047	1,37	-2,80
GALP	13,150	-0,11	22,67
J MARTINS	14,630	-0,95	21,97
MOTA ENGIL	1,691	-0,76	-12,16
NOS	5,825	0,59	-19,61
PHAROL	0,180	-1,10	-16,69
NAVIGATOR	2,981	0,37	-14,60
REN	2,630	-0,38	-5,46
SEMAPA	11,750	-0,47	-7,44
SONAE CAP.	0,635	1,60	24,51
SONAE SGPS	0,715	0,14	-31,77

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	1,60
EDP R	1,37
NOS	0,59
ALTRI	0,39
NAVIGATOR	0,37
BCP	-0,55
CTT	-0,74
MOTA ENGIL	-0,76
J MARTINS	-0,95
PHAROL	-1,10



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.698,35	-0,03%	-11,57%	5.625,06	4.175,28
CAC40	4.435,47	0,32%	-4,35%	5.011,65	3.892,46
ESTX 50 PR	3.008,59	0,50%	-7,92%	3.524,04	2.672,73
XTRA DAX	10.622,97	0,28%	-1,12%	11.430,87	8.699,29
S&P 500	2.181,89	-0,23%	6,75%	2.193,81	1.810,10
IBEX 35	8.655,50	0,87%	-9,31%	10.631,60	7.579,80
NIKKEI 225	16.597,30	0,61%	-12,80%	20.012,40	14.864,01

