

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

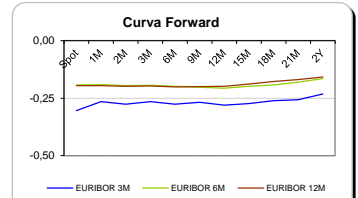
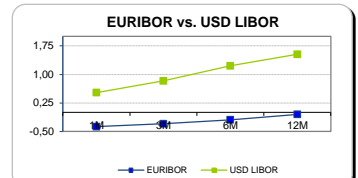
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RENTA FIXA

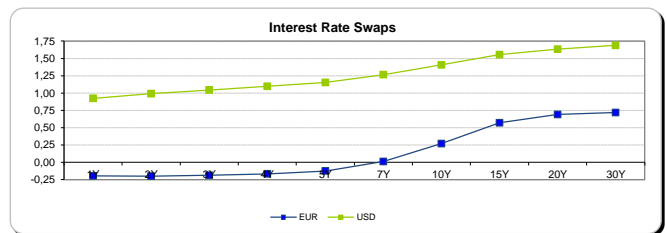
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5238	0	3	0,2744	-0,8088
3M	-0,2980	0	0	3M	0,8293	0	10	0,3872	-0,7386
6M	-0,1910	0	0	6M	1,2243	0	16	0,5244	-0,6556
12M	-0,0500	0	0	12M	1,5261	0	14	0,7428	-0,4920

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1952	0	1	-0,2009	-0,0829	0,2460
2Y	-0,1990	1	1	-0,1789	-0,0052	0,3668
3Y	-0,1880	1	1	-0,1467	0,0787	0,4875
4Y	-0,1660	1	0	-0,0919	0,1803	0,5963
5Y	-0,1240	0	-2	-0,0242	0,2894	0,6845
7Y	0,0120	0	-6	0,1553	0,4865	0,8236
10Y	0,2710	0	-9	0,4157	0,6843	0,9436
15Y	0,5700	0	-12	0,6625	0,8332	0,9952
20Y	0,6910	0	-12	0,7579	0,8685	0,9660
30Y	0,7180	0	-13	0,7663	0,8317	0,8858

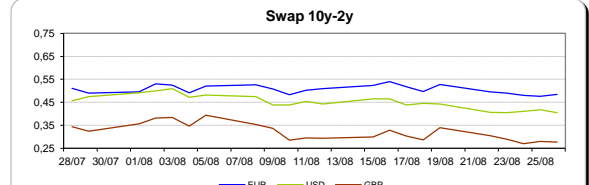
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9240	0	6	1,1059	1,3100	1,5240
2Y	0,9920	0	3	1,1663	1,3560	1,5705
3Y	1,0450	0	1	1,2095	1,4120	1,6105
4Y	1,0980	1	0	1,2575	1,4615	1,6460
5Y	1,1520	1	-1	1,3095	1,5075	1,6963
7Y	1,2650	2	-4	1,4055	1,5830	1,7265
10Y	1,4060	2	-7	1,5215	1,6605	1,7690
15Y	1,5540	3	-11	1,6320	1,7120	1,7785
20Y	1,6340	3	-14	1,6905	1,7625	1,7710
30Y	1,6880	2	-17	1,7175	1,7275	1,7925

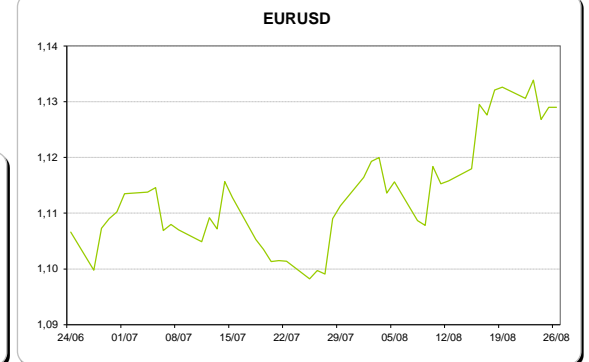
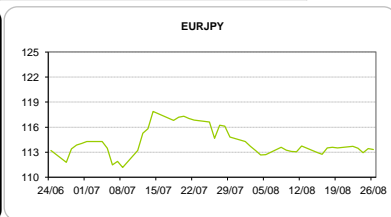
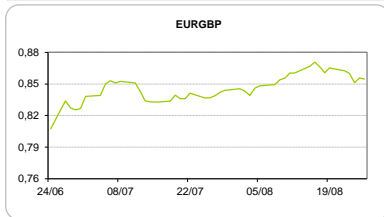


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,70	0,03	4,47	OT 2Y	0,490	0,01	-4,50
JETFUEL	438,25	5,25	44,00	OT 5Y	1,841	0,03	2,90
DIESEL	444,00	7,50	45,50	OT 10Y	3,043	0,06	4,70
COBRE	4.627,00	-6,00	-273,00	BUND 10Y	-0,542	0,43	-0,40
ZINCO	2.294,50	21,75	47,00	SCHATZ 2Y	0,002	-0,23	0,90
OURO	1.322,50	0,56	2,21	T-NOTE 10Y	2,392	1,35	6,00
TRIGO	410,25	-13,50	-31,75	T-NOTE 2Y	1,322	3,00	8,20
LICENÇA C02	4,69	-0,02	0,17	GILT 10Y	0,649	-0,53	-17,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,129	0,00%	2,66%	1,1334	1,1383	1,1484
EUR/GBP	0,8545	0,14%	-2,04%	0,8562	0,8581	0,8619
EUR/JPY	113,33	0,11%	1,18%	113,33	113,33	113,33
EUR/CHF	1,0920	0,00%	-0,15%	1,0904	1,0889	1,0860
EUR/BRL	3,6064	1,21%	-0,21%	3,7211	3,8344	4,0455
EUR/PLN	4,3187	0,34%	1,04%	4,3431	4,3658	4,4097

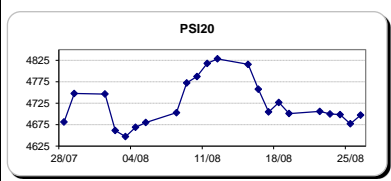


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1290	0,8545	113,33	1,0920	9,4873	7,4460	1,4534	1,47499	3,6064	9,2558
USD	0,8865	-	0,7574	100,47	0,9684	8,4138	6,6016	1,2880	1,3053	3,2064	8,1953

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,578	0,87	-24,99
BANCO BPI	1,106	-0,45	1,37
BCP	0,018	0,00	-62,76
MONTEPIO	0,473	0,00	-27,79
CORT. AMORIM	7,850	-0,38	31,98
CTT	6,600	0,82	-25,46
EDP	3,012	0,10	-9,30
EDP R	7,069	0,76	-2,50
GALP	13,140	0,38	22,57
J MARTINS	14,540	-0,14	21,22
MOTA ENGIL	1,730	3,28	-10,13
NOS	5,886	1,59	-18,77
PHAROL	0,183	1,67	-15,30
NAVIGATOR	2,966	0,30	-15,03
REN	2,627	0,00	-5,57
SEMAPA	11,760	0,00	-7,37
SONAE CAP.	0,630	0,16	23,53
SONAE SGPS	0,716	0,28	-31,68
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	3,28
PHAROL	1,67
NOS	1,59
ALTRI	0,87
CTT	0,82
J MARTINS	-0,14
CORT. AMORIM	-0,38
BANCO BPI	-0,45



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.697,46	0,43%	-11,59%	5.625,06	4.175,28
CAC40	4.441,87	0,80%	-4,21%	5.011,65	3.892,46
ESTX 50 PR	3.010,36	0,76%	-7,87%	3.524,04	2.672,73
XTRA DAX	10.587,77	0,55%	-1,45%	11.430,87	8.699,29
S&P 500	2.178,62	0,28%	6,58%	2.193,81	1.810,10
IBEX 35	8.659,50	0,70%	-9,27%	10.631,60	7.579,80
NIKKEI 225	16.360,71	-1,18%	-14,04%	20.012,40	14.864,01

