

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

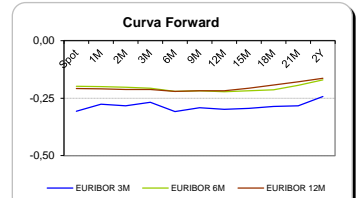
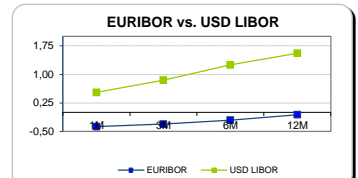
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RENTA FIXA

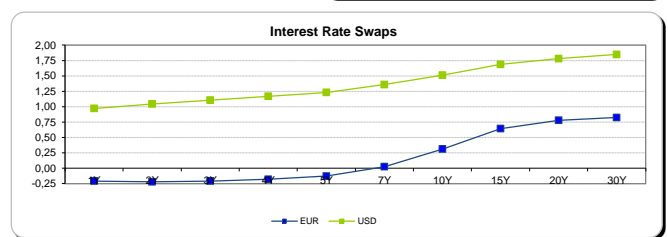
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5269	1	1	0,2699	-0,8004
3M	-0,3030	0	0	3M	0,8522	1	4	0,3808	-0,7284
6M	-0,1980	0	-1	6M	1,2500	2	5	0,5236	-0,6424
12M	-0,0570	0	-1	12M	1,5568	2	3	0,7470	-0,4820

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2082	0	0	-0,2207	-0,0452	0,3690
2Y	-0,2200	2	0	-0,1906	0,0472	0,5183
3Y	-0,2080	3	1	-0,1426	0,1544	0,6397
4Y	-0,1800	3	1	-0,0723	0,2832	0,7595
5Y	-0,1280	4	1	0,0155	0,4014	0,8513
7Y	0,0270	5	1	0,2312	0,6276	1,0018
10Y	0,3130	6	1	0,5279	0,8372	1,1272
15Y	0,6440	7	3	0,7982	0,9980	1,1813
20Y	0,7800	7	4	0,9054	1,0392	1,1537
30Y	0,8240	8	5	0,9300	1,0067	1,0668

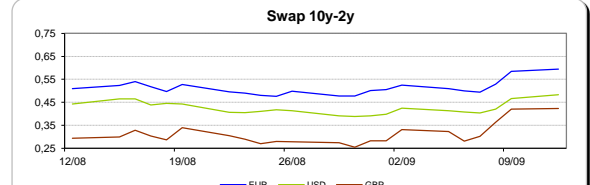
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9710	3	3	1,1236	1,3773	1,6370
2Y	1,0450	4	3	1,1570	1,4406	1,6920
3Y	1,1060	5	4	1,2475	1,5120	1,7285
4Y	1,1700	6	5	1,3103	1,5580	1,7820
5Y	1,2320	7	5	1,3777	1,6130	1,8405
7Y	1,3580	8	6	1,4830	1,7020	1,8780
10Y	1,5120	9	6	1,6220	1,7990	1,9606
15Y	1,6870	10	6	1,7600	1,8680	1,9660
20Y	1,7810	11	6	1,8498	1,9466	1,9715
30Y	1,8480	11	6	1,8936	1,9025	2,0027

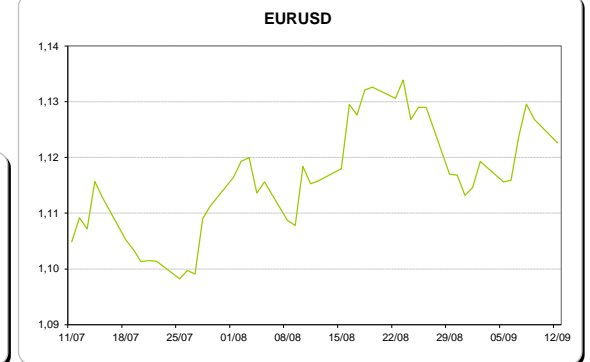
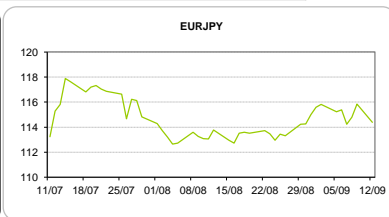
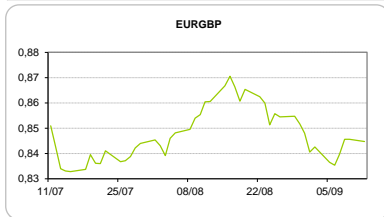


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,00	-0,01	0,74	OT 2Y	0,468	-0,04	8,40
JETFUEL	428,25	0,00	30,75	OT 5Y	1,857	-0,03	28,20
DIESEL	435,00	0,75	37,25	OT 10Y	3,193	0,03	45,20
COBRE	4.630,50	-31,00	-146,00	BUND 10Y	-0,252	1,83	11,30
ZINCO	2.282,50	-22,50	11,75	SCHATZ 2Y	-0,005	0,23	0,20
OURO	1.322,01	-5,91	-13,84	T-NOTE 10Y	2,546	0,30	7,10
TRIGO	407,50	4,00	-32,50	T-NOTE 2Y	1,360	-0,38	5,70
LICENÇA C02	4,03	-0,05	-0,87	GILT 10Y	0,949	-0,36	22,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1226	-0,37%	0,61%	1,1267	1,1315	1,1416
EUR/GBP	0,84475	0,10%	1,86%	0,8465	0,8483	0,8522
EUR/JPY	114,38	1,29%	-0,53%	114,38	114,38	114,38
EUR/CHF	1,0931	0,21%	-0,40%	1,0918	1,0904	1,0876
EUR/BRL	3,6836	-0,17%	-3,26%	3,7969	3,9125	4,1281
EUR/PLN	4,3521	-0,25%	-1,82%	4,3753	4,3981	4,4448

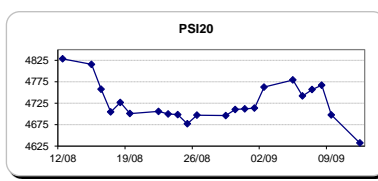


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1226	0,8448	114,38	1,0931	9,5461	7,4442	1,4698	1,49234	3,6836	9,2507
USD	0,8911	-	0,7514	101,9	0,9737	8,4963	6,6334	1,3081	1,3298	3,2870	8,2341

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,284	-1,79	-31,15
BANCO BPI	1,020	-3,13	-6,51
BCP	0,019	-0,53	-61,94
MONTEPIO	0,457	0,00	-30,23
CORT. AMORIM	8,150	-2,33	37,02
CTT	6,474	-1,61	-26,88
EDP	2,916	-1,45	-12,20
EDP R	7,066	-1,57	-2,54
GALP	12,855	-0,89	19,92
J MARTINS	14,195	-0,84	18,34
MOTA ENGIL	1,749	-3,37	-9,14
NOS	5,984	-1,03	-17,42
PHAROL	0,232	0,43	7,37
NAVIGATOR	2,837	-3,83	-18,73
REN	2,575	-1,38	-7,44
SEMAPA	11,900	0,13	-6,26
SONAE CAP.	0,680	-2,16	33,33
SONAE SGPS	0,697	-2,11	-33,49

Maiores ganhos/perdas	
Título	Variação %
PHAROL	0,43
SEMAPA	0,13
SONAE CAP.	-2,16
CORT. AMORIM	-2,33
BANCO BPI	-3,13
MOTA ENGIL	-3,37
NAVIGATOR	-3,83



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.632,44	-1,39%	-12,81%	5.625,06	4.175,28
CAC40	4.439,80	-1,15%	-4,25%	5.011,65	3.892,46
ESTX 50 PR	3.012,88	-1,32%	-7,79%	3.524,04	2.672,73
XTRA DAX	10.431,77	-1,34%	-2,90%	11.430,87	8.699,29
S&P 500	2.138,98	0,52%	4,65%	2.193,81	1.810,10
IBEX 35	8.866,60	-1,76%	-7,10%	10.631,60	7.579,80
NIKKEI 225	16.672,92	-1,73%	-12,40%	20.012,40	14.864,01

