

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

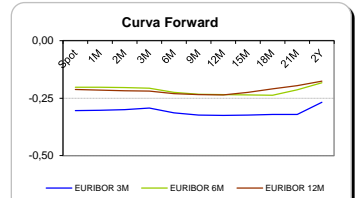
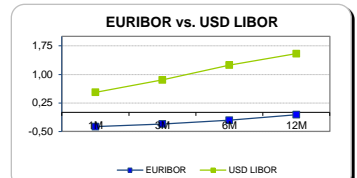
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RENTA FIXA

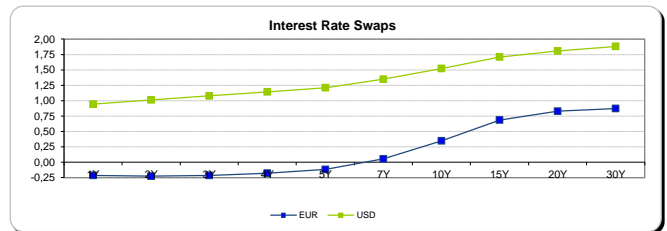
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5318	0	2	0,2694	-0,8062
3M	-0,3010	0	0	3M	0,8571	0	6	0,3803	-0,7438
6M	-0,2020	0	-1	6M	1,2473	0	5	0,5272	-0,6424
12M	-0,0560	0	-1	12M	1,5449	-1	5	0,7476	-0,4766

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2130	0	-2	-0,2382	-0,0471	0,3770
2Y	-0,2270	-1	-1	-0,2063	0,0518	0,5105
3Y	-0,2130	-1	0	-0,1537	0,1621	0,6365
4Y	-0,1770	-2	2	-0,0779	0,2816	0,7502
5Y	-0,1160	-2	3	0,0139	0,4013	0,8509
7Y	0,0540	-3	5	0,2266	0,6198	0,9986
10Y	0,3490	-4	7	0,5227	0,8369	1,1283
15Y	0,6860	-4	10	0,7982	1,0019	1,1866
20Y	0,8280	-4	12	0,9086	1,0452	1,1604
30Y	0,8730	-4	13	0,9297	1,0113	1,0751

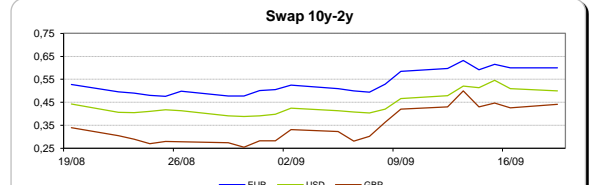
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9440	1	4	1,0933	1,3310	1,6335
2Y	1,0140	2	4	1,1396	1,4030	1,6890
3Y	1,0780	2	4	1,2070	1,4785	1,7305
4Y	1,1430	2	4	1,2740	1,5435	1,7880
5Y	1,2100	1	5	1,3440	1,6035	1,8475
7Y	1,3500	1	6	1,4695	1,7025	1,9000
10Y	1,5230	0	8	1,6210	1,8145	1,9630
15Y	1,7100	-1	10	1,7760	1,9331	2,0045
20Y	1,8090	-2	10	1,8530	1,9550	2,0145
30Y	1,8820	-2	10	1,9070	1,9565	2,0175

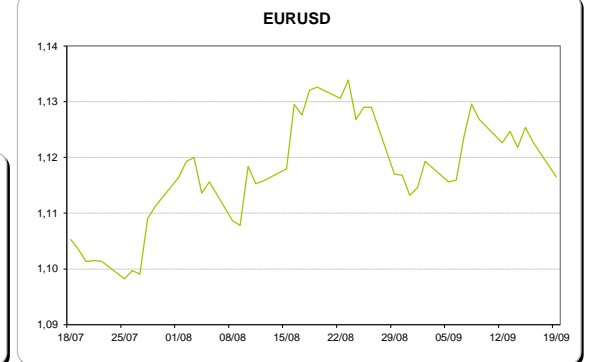
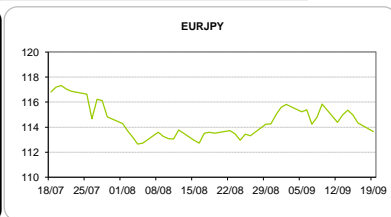
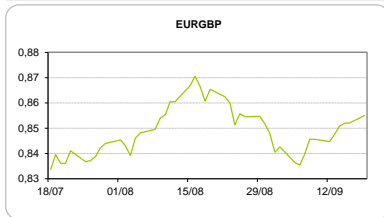


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,35	0,58	-4,84	OT 2Y	0,580	0,02	4,20
JETFUEL	411,25	-0,50	-21,00	OT 5Y	2,079	-0,07	26,80
DIESEL	417,54	-1,96	-13,46	OT 10Y	3,369	-0,05	46,20
COBRE	4.777,00	7,00	-23,00	BUND 10Y	-0,279	1,46	7,00
ZINCO	2.200,75	-16,50	-51,25	SCHATZ 2Y	-0,025	0,46	-3,40
OURO	1.314,06	3,81	-27,20	T-NOTE 10Y	2,534	-0,46	8,90
TRIGO	400,50	-2,75	-44,25	T-NOTE 2Y	1,341	-0,75	7,10
LICENÇA C02	4,40	0,04	-0,37	GILT 10Y	0,952	0,82	20,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1165	-0,54%	-1,42%	1,1207	1,1254	1,1353
EUR/GBP	0,855	-0,35%	1,21%	0,8569	0,8586	0,8625
EUR/JPY	113,65	0,62%	-0,11%	113,65	113,65	113,65
EUR/CHF	1,0954	-0,16%	-0,80%	1,0940	1,0924	1,0896
EUR/BRL	3,6446	-0,02%	-0,41%	3,7593	3,8731	4,0920
EUR/PLN	4,2982	0,29%	0,23%	4,3220	4,3448	4,3904



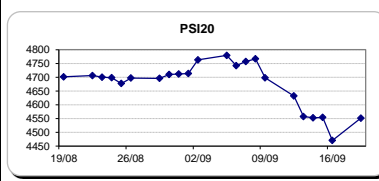
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1165	0,8550	113,65	1,0954	9,5645	7,4502	1,4740	1,47914	3,6446	9,2643
USD	0,8940	-	0,7656	101,77	0,9796	8,5444	6,6605	1,3190	1,3226	3,2608	8,2756

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,138	1,85	-34,21
BANCO BPI	1,095	5,29	0,37
BCP	0,016	-3,68	-67,88
MONTEPIO	0,460	0,88	-29,77
CORT. AMORIM	8,494	6,18	42,80
CTT	6,344	1,73	-28,35
EDP	2,917	1,11	-12,17
EDP R	7,070	3,06	-2,48
GALP	11,980	1,96	11,75
J MARTINS	14,960	3,17	24,72
MOTA ENGIL	1,582	2,86	-17,82
NOS	6,041	1,41	-16,63
PHAROL	0,239	1,70	10,61
NAVIGATOR	2,618	-0,49	-25,00
REN	2,531	1,36	-9,02
SEMAPA	11,470	3,57	-9,65
SONAE CAP.	0,689	6,66	35,10
SONAE SGPS	0,659	-0,15	-37,12

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	6,66
CORT. AMORIM	6,18
BANCO BPI	5,29
SEMAPA	3,57
J MARTINS	3,17
SONAE SGPS	-0,15
NAVIGATOR	-0,49
BCP	-3,68



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.551,31	1,80%	-14,34%	5.625,06	4.175,28
CAC40	4.394,19	1,43%	-5,24%	5.011,65	3.892,46
ESTX 50 PR	2.968,31	1,13%	-9,16%	3.524,04	2.672,73
XTRA DAX	10.373,87	0,95%	-3,44%	11.430,87	8.699,29
S&P 500	2.145,40	0,29%	4,96%	2.193,81	1.810,10
IBEX 35	8.715,50	0,95%	-8,68%	10.631,60	7.579,80
NIKKEI 225	16.519,29	0,70%	-13,21%	20.012,40	14.864,01

