

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

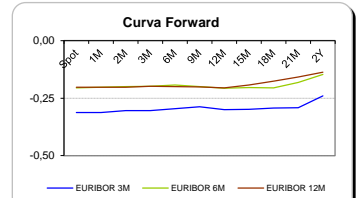
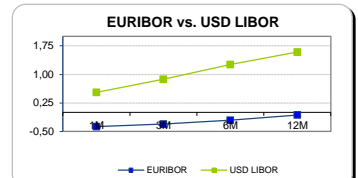
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RENTA FIXA

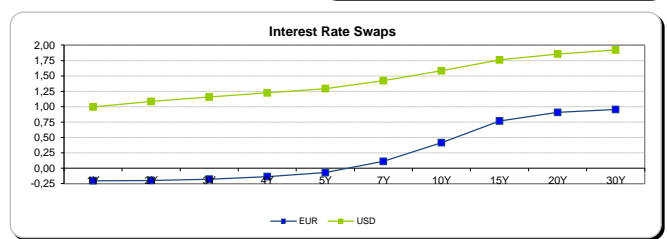
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5296	0	0	0,2686	-0,7896
3M	-0,3060	0	-1	3M	0,8739	0	2	0,3973	-0,7332
6M	-0,2030	0	-1	6M	1,2603	0	1	0,5536	-0,6498
12M	-0,0660	0	-1	12M	1,5862	0	3	0,7881	-0,4826

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2020	0	1	-0,2057	-0,0106	0,4140
2Y	-0,1970	1	2	-0,1714	0,0865	0,5526
3Y	-0,1760	1	3	-0,1180	0,1965	0,6753
4Y	-0,1350	1	5	-0,0428	0,3196	0,7915
5Y	-0,0700	1	6	0,0488	0,4381	0,8878
7Y	0,1110	2	8	0,2629	0,6591	1,0481
10Y	0,4160	2	10	0,5632	0,8834	1,1799
15Y	0,7660	3	12	0,8444	1,0506	1,2383
20Y	0,9070	3	13	0,9548	1,0912	1,2064
30Y	0,9550	3	13	0,9772	1,0602	1,1256

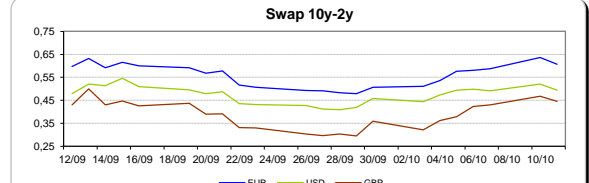
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9960	1	7	1,1895	1,4180	1,6955
2Y	1,0850	1	10	1,2325	1,4805	1,7505
3Y	1,1560	1	13	1,2980	1,5515	1,7960
4Y	1,2250	1	15	1,3580	1,6140	1,8415
5Y	1,2930	1	16	1,4240	1,6700	1,8975
7Y	1,4220	1	18	1,5430	1,7620	1,9455
10Y	1,5820	1	19	1,6830	1,8660	2,0060
15Y	1,7600	1	21	1,8300	1,9640	2,0570
20Y	1,8550	1	22	1,9030	1,9980	2,0655
30Y	1,9210	1	22	1,9460	2,0065	2,0475

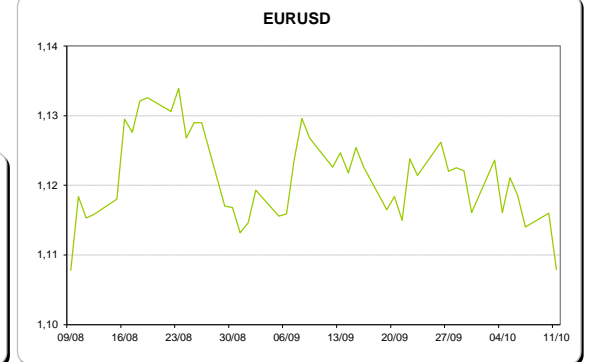
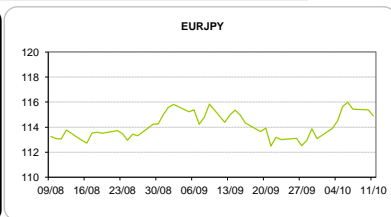
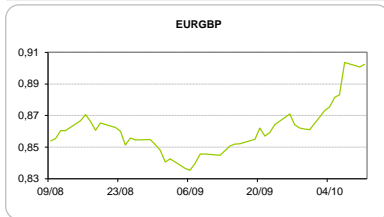


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,33	-0,81	3,86	OT 2Y	0,307	-0,05	-19,90
JETFUEL	470,50	-6,50	42,25	OT 5Y	1,915	-0,08	2,70
DIESEL	473,75	-7,50	38,75	OT 10Y	3,370	-0,07	20,90
COBRE	4.844,00	70,50	215,50	BUND 10Y	-0,287	-3,29	-1,60
ZINCO	2.313,25	-0,75	26,50	SCHATZ 2Y	-0,044	-0,23	-3,70
OURO	1.256,66	-2,97	-71,27	T-NOTE 10Y	2,581	-1,68	3,90
TRIGO	406,75	3,00	3,25	T-NOTE 2Y	1,431	0,38	6,80
LICENÇA C02	5,43	-0,23	1,35	GILT 10Y	1,070	-2,85	11,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1079	-0,73%	-1,31%	1,1124	1,1169	1,1267
EUR/GBP	0,90233	-0,18%	-6,38%	0,9044	0,9064	0,9107
EUR/JPY	114,9	0,43%	-0,45%	114,90	114,90	114,90
EUR/CHF	1,0934	0,11%	-0,12%	1,0921	1,0906	1,0876
EUR/BRL	3,5449	0,76%	2,97%	3,6595	3,7649	3,9624
EUR/PLN	4,2840	-0,43%	1,55%	4,3079	4,3314	4,3784



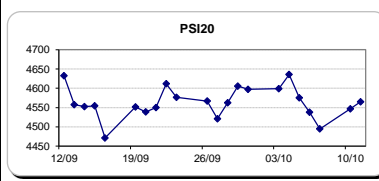
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1079	0,9023	114,90	1,0934	9,7564	7,4411	1,4633	1,46599	3,5449	9,0534
USD	0,9043	-	0,8178	103,64	0,9881	8,8210	6,7284	1,3218	1,3249	3,2173	8,1793

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,115	0,87	-34,70
BANCO BPI	1,127	-0,09	3,30
BCP	0,015	-1,28	-68,49
MONTEPIO	0,448	0,67	-31,60
CORT. AMORIM	8,928	0,31	50,10
CTT	5,912	4,54	-33,23
EDP	2,814	0,39	-15,27
EDP R	6,801	0,37	-6,19
GALP	12,515	1,17	16,74
J MARTINS	15,955	-0,41	33,01
MOTA ENGIL	1,720	1,24	-10,65
NOS	5,897	-0,71	-18,62
PHAROL	0,252	0,40	16,63
NAVIGATOR	2,600	0,19	-25,52
REN	2,528	0,88	-9,13
SEMAPA	11,725	0,04	-7,64
SONAE CAP.	0,679	-0,15	33,14
SONAE SGPS	0,677	-0,44	-35,40

Maiores ganhos/perdas	
Título	Variação %
CTT	4,54
MOTA ENGIL	1,24
GALP	1,17
REN	0,88
ALTRI	0,87
SONAE CAP.	-0,15
J MARTINS	-0,41
SONAE SGPS	-0,44
NOS	-0,71
BCP	-1,28



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.564,75	0,40%	-14,09%	5.625,06	4.175,28
CAC40	4.471,74	-0,57%	-3,57%	5.011,65	3.892,46
ESTX 50 PR	3.020,69	-0,50%	-7,55%	3.524,04	2.672,73
XTRA DAX	10.577,16	-0,44%	-1,54%	11.430,87	8.699,29
S&P 500	2.141,20	-1,04%	4,76%	2.193,81	1.810,10
IBEX 35	8.693,20	-0,10%	-8,92%	10.631,60	7.579,80
NIKKEI 225	17.024,76	0,98%	-10,55%	20.012,40	14.864,01

