

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

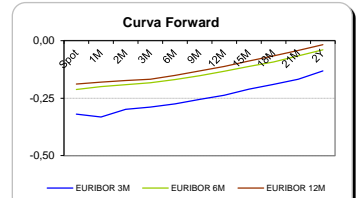
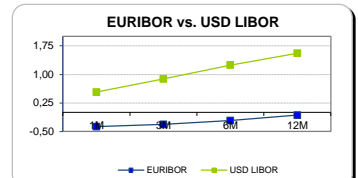
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RENTA FIXA

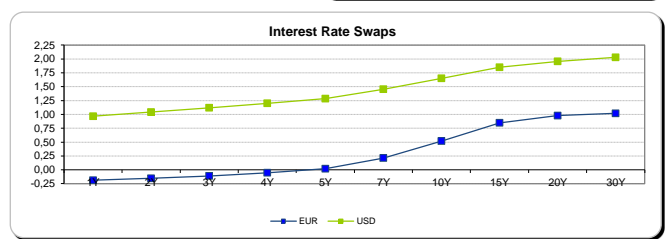
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,5353	0	1	0,2656	-0,7894
3M	-0,3120	0	-1	3M	0,8826	0	2	0,4064	-0,7292
6M	-0,2110	0	-1	6M	1,2454	0	-1	0,5666	-0,6440
12M	-0,0700	0	-1	12M	1,5590	0	-1	0,8111	-0,4926

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1892	0	1	-0,1148	0,1279	0,5836
2Y	-0,1540	0	6	-0,0656	0,2345	0,7144
3Y	-0,1100	0	10	-0,0013	0,3568	0,8427
4Y	-0,0540	0	13	0,0838	0,4745	0,9522
5Y	0,0200	0	16	0,1831	0,5974	1,0363
7Y	0,2140	0	20	0,4060	0,8071	1,1788
10Y	0,5190	0	23	0,6940	1,0118	1,2936
15Y	0,8480	0	24	0,9562	1,1575	1,3323
20Y	0,9770	0	24	1,0529	1,1884	1,2971
30Y	1,0170	0	24	1,0658	1,1510	1,2151

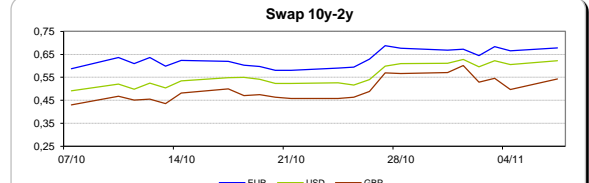
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9650	0	0	1,1518	1,5138	1,8530
2Y	1,0420	-1	-1	1,2383	1,5780	1,9190
3Y	1,1190	-1	1	1,3279	1,6931	1,9450
4Y	1,2010	-1	4	1,4174	1,7726	2,0230
5Y	1,2830	-1	6	1,5056	1,8140	2,0890
7Y	1,4530	-2	11	1,6410	1,9180	2,1225
10Y	1,6500	-2	15	1,8040	2,0230	2,1765
15Y	1,8510	-2	18	1,9605	2,1190	2,1940
20Y	1,9570	-2	19	2,0355	2,1500	2,1990
30Y	2,0300	-2	20	2,0805	2,1320	2,2035

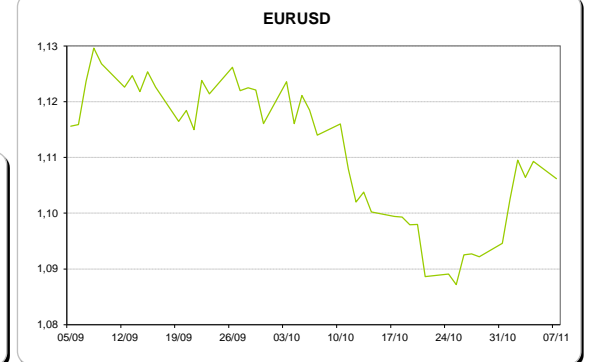
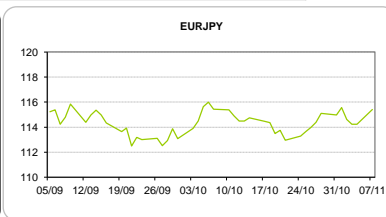
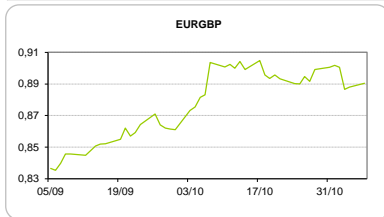


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,70	0,12	-6,84	OT 2Y	0,322	-0,02	-6,30
JETFUEL	421,50	-6,25	-34,75	OT 5Y	1,858	-0,03	-16,80
DIESEL	425,25	-4,25	-38,00	OT 10Y	3,231	-0,06	-28,20
COBRE	4.992,00	31,00	186,00	BUND 10Y	-0,163	2,36	14,60
ZINCO	2.436,00	-40,25	58,50	SCHATZ 2Y	0,002	0,46	4,60
OURO	1.279,55	-25,05	22,62	T-NOTE 10Y	2,596	4,26	1,40
TRIGO	410,00	-4,25	15,25	T-NOTE 2Y	1,345	2,63	-6,00
LICENÇA C02	6,23	-0,18	0,54	GILT 10Y	1,257	6,34	29,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1062	-0,28%	-0,70%	1,1109	1,1154	1,1251
EUR/GBP	0,8904	-0,26%	1,47%	0,8923	0,8943	0,8988
EUR/JPY	115,4	-1,01%	0,03%	115,40	115,40	115,40
EUR/CHF	1,0767	0,19%	1,64%	1,0752	1,0736	1,0707
EUR/BRL	3,5271	2,18%	2,30%	3,6434	3,7421	3,9430
EUR/PLN	4,3295	-0,06%	-1,17%	4,3560	4,3804	4,4276



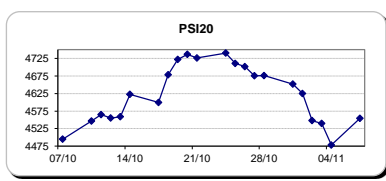
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1062	0,8904	115,40	1,0767	9,9748	7,4414	1,4770	1,43356	3,5271	9,0882
USD	0,9063	-	0,8069	104,52	0,9773	9,0381	6,7436	1,3399	1,2997	3,2002	8,2567

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,182	3,28	-33,29
BANCO BPI	1,129	0,09	3,48
BCP	1,179	1,21	-67,85
MONTEPIO	0,437	0,00	-33,28
CORT. AMORIM	8,201	2,95	37,88
CTT	6,299	3,94	-28,86
EDP	2,919	2,42	-12,10
EDP R	6,429	0,93	-11,32
GALP	11,970	1,31	11,66
J MARTINS	15,800	1,48	31,72
MOTA ENGIL	1,769	2,55	-8,10
NOS	5,844	1,41	-19,35
PHAROL	0,246	-0,81	13,85
NAVIGATOR	2,625	2,46	-24,80
REN	2,640	1,54	-5,10
SEMAPA	11,490	1,19	-9,49
SONAE CAP.	0,718	2,57	40,78
SONAE SGPS	0,712	2,01	-32,06

Maiores ganhos/perdas	
Título	Variação %
CTT	3,94
ALTRI	3,28
CORT. AMORIM	2,95
SONAE CAP.	2,57
MOTA ENGIL	2,55
PHAROL	-0,81



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.554,11	1,70%	-14,29%	5.558,71	4.175,28
CAC40	4.461,21	1,91%	-3,79%	5.011,65	3.892,46
ESTX 50 PR	3.009,28	1,85%	-7,90%	3.524,04	2.672,73
XTRA DAX	10.456,95	1,93%	-2,66%	11.430,87	8.699,29
S&P 500	2.128,88	2,10%	4,16%	2.193,81	1.810,10
IBEX 35	8.918,80	1,45%	-6,55%	10.500,30	7.579,80
NIKKEI 225	17.177,21	1,61%	-9,75%	20.012,40	14.864,01

