

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

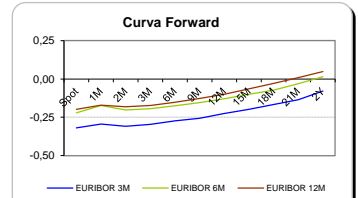
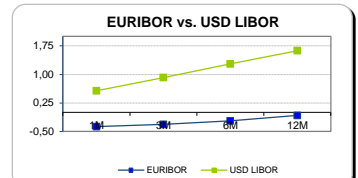
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RENTA FIXA

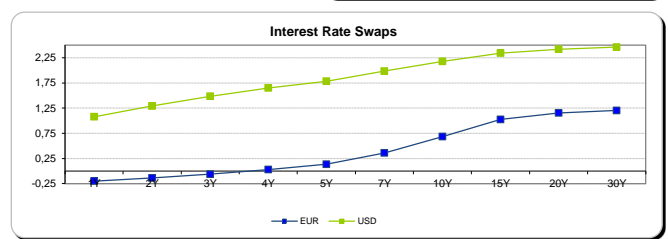
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,5678	0	3	0,2605	-0,7874
3M	-0,3130	0	0	3M	0,9198	0	4	0,3984	-0,7440
6M	-0,2200	0	-1	6M	1,2743	-1	2	0,5616	-0,6676
12M	-0,0790	0	-1	12M	1,6229	0	5	0,8065	-0,4958

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1977	0	1	-0,1004	0,2309	0,7490
2Y	-0,1390	0	6	-0,0267	0,3490	0,8823
3Y	-0,0630	-1	11	0,0586	0,5303	1,0040
4Y	0,0290	-1	16	0,1602	0,6147	1,1100
5Y	0,1340	-1	21	0,2765	0,7389	1,1947
7Y	0,3620	-2	27	0,5173	0,9507	1,3299
10Y	0,6850	-2	30	0,8157	1,1529	1,4424
15Y	1,0230	-2	32	1,0818	1,2996	1,4811
20Y	1,1550	-2	32	1,1837	1,3346	1,4513
30Y	1,2030	-2	33	1,2057	1,3022	1,3720

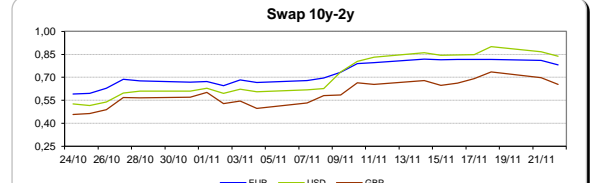
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0800	2	12	1,4679	2,0881	2,3775
2Y	1,2910	4	25	1,6500	2,1733	2,4225
3Y	1,4860	5	38	1,7936	2,2493	2,4525
4Y	1,6490	6	46	1,9073	2,2835	2,4860
5Y	1,7820	8	52	2,0029	2,3295	2,5335
7Y	1,9850	8	57	2,1225	2,4015	2,5495
10Y	2,1770	8	59	2,2585	2,4715	2,5795
15Y	2,3420	8	56	2,3785	2,5477	2,5880
20Y	2,4180	7	54	2,4245	2,5330	2,5765
30Y	2,4590	6	51	2,4430	2,5145	2,5470

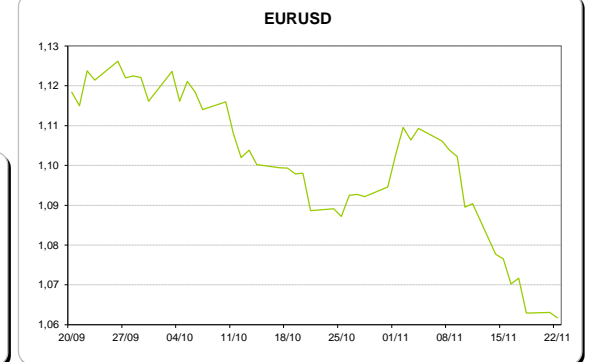
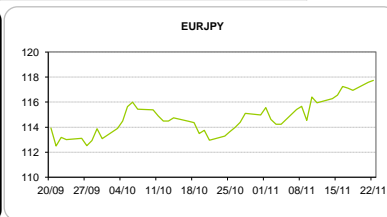
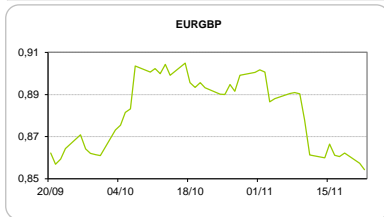


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,79	-0,11	-3,90	OT 2Y	0,426	-0,06	16,90
JETFUEL	443,00	18,25	-25,75	OT 5Y	2,152	-0,07	35,40
DIESEL	453,75	22,00	-18,25	OT 10Y	3,628	-0,08	43,60
COBRE	5.559,00	136,00	924,00	BUND 10Y	-0,115	-5,59	19,60
ZINCO	2.572,00	40,50	314,25	SCHATZ 2Y	-0,110	-5,26	-7,60
OURO	1.210,94	-3,37	-55,34	T-NOTE 10Y	2,984	-3,65	43,90
TRIGO	427,75	0,75	-7,25	T-NOTE 2Y	1,563	-1,51	18,80
LICENÇA C02	5,50	0,02	-0,39	GILT 10Y	1,383	-5,99	24,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0617	-0,13%	-2,52%	1,0667	1,0713	1,0818
EUR/GBP	0,85423	0,35%	4,21%	0,8562	0,8582	0,8628
EUR/JPY	117,74	-0,13%	-3,78%	117,74	117,74	117,74
EUR/CHF	1,0733	-0,03%	0,80%	1,0719	1,0704	1,0674
EUR/BRL	3,5689	-0,38%	-4,88%	3,6859	3,7812	3,9780
EUR/PLN	4,4239	0,07%	-2,49%	4,4507	4,4743	4,5216

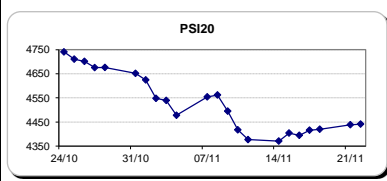


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0617	0,8542	117,74	1,0733	9,8042	7,4392	1,4295	1,43657	3,5689	9,0676
USD	0,9443	-	0,8049	111,31	1,0127	9,2431	7,0250	1,3421	1,3554	3,3576	8,5388

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,456	3,16	-27,55
BANCO BPI	1,129	0,09	3,48
BCP	1,2213	-1,51	-66,70
MONTEPIO	0,433	0,23	-33,89
CORT. AMORIM	8,189	0,02	37,68
CTT	5,789	0,68	-34,62
EDP	2,723	-0,44	-18,01
EDP R	6,006	0,05	-17,16
GALP	12,595	-0,55	17,49
J MARTINS	14,760	-0,47	23,05
MOTA ENGIL	1,664	-0,12	-13,56
NOS	5,496	-0,42	-24,15
PHAROL	0,187	-4,10	-13,45
NAVIGATOR	2,748	1,89	-21,28
REN	2,560	1,07	-7,98
SEMAPA	12,225	3,12	-3,70
SONAE CAP.	0,700	1,30	37,25
SONAE SGPS	0,781	3,17	-25,48

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	3,17
ALTRI	3,16
SEMAPA	3,12
NAVIGATOR	1,89
SONAE CAP.	1,30
NOS	-0,47
J MARTINS	-0,47
GALP	-0,55
BCP	-1,51
PHAROL	-4,10



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.441,67	0,07%	-16,40%	5.434,99	4.175,28
CAC40	4.548,35	0,41%	-1,91%	4.975,71	3.892,46
ESTX 50 PR	3.044,33	0,37%	-6,83%	3.524,04	2.672,73
XTRA DAX	10.713,85	0,27%	-0,27%	11.430,87	8.699,29
S&P 500	2.195,24	-0,11%	7,43%	2.203,56	1.810,10
IBEX 35	8.651,50	0,43%	-9,35%	10.476,60	7.579,80
NIKKEI 225	18.162,94	0,31%	-4,57%	20.012,40	14.864,01

