

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

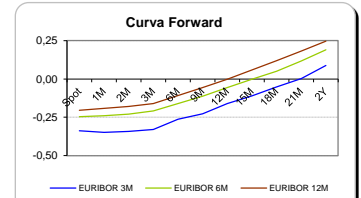
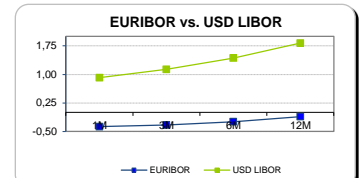
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RENTA FIXA

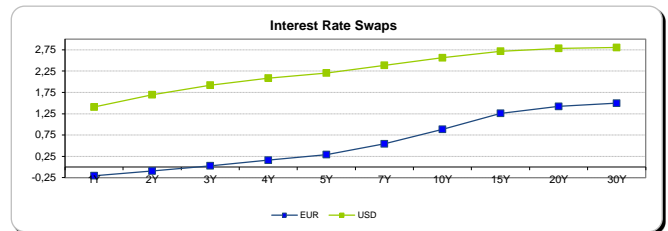
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,9122	2	14	0,2585	-0,7860
3M	-0,3300	0	0	3M	1,1312	1	9	0,3438	-0,7210
6M	-0,2410	0	0	6M	1,4321	1	9	0,4999	-0,6652
12M	-0,1080	0	0	12M	1,8212	0	11	0,7184	-0,5020

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2034	0	1	-0,0021	0,5225	1,0657
2Y	-0,0940	-1	4	0,1212	0,6683	1,1881
3Y	0,0280	-1	8	0,2560	0,7995	1,3057
4Y	0,1590	0	12	0,3933	0,9258	1,4135
5Y	0,2920	0	13	0,5257	1,0465	1,5067
7Y	0,5420	0	13	0,7770	1,2622	1,6505
10Y	0,8840	-1	10	1,0900	1,4769	1,7792
15Y	1,2590	-2	8	1,3855	1,6400	1,8354
20Y	1,4200	-3	7	1,5035	1,6839	1,8080
30Y	1,4980	-4	6	1,5446	1,6614	1,7376

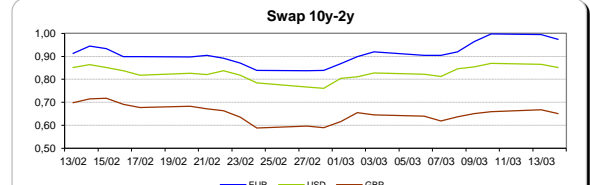
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4050	1	15	2,0008	2,6050	2,7990
2Y	1,6940	0	19	2,1680	2,6677	2,8350
3Y	1,9220	0	22	2,3300	2,7196	2,8670
4Y	2,0850	0	23	2,4267	2,7360	2,8920
5Y	2,2060	0	23	2,5027	2,7720	2,9519
7Y	2,3860	1	22	2,5910	2,8350	2,9590
10Y	2,5620	1	21	2,7110	2,9242	2,9810
15Y	2,7180	2	20	2,8090	2,9574	2,9840
20Y	2,7830	2	20	2,8390	2,9584	2,9585
30Y	2,8020	2	19	2,8280	2,8865	2,9376

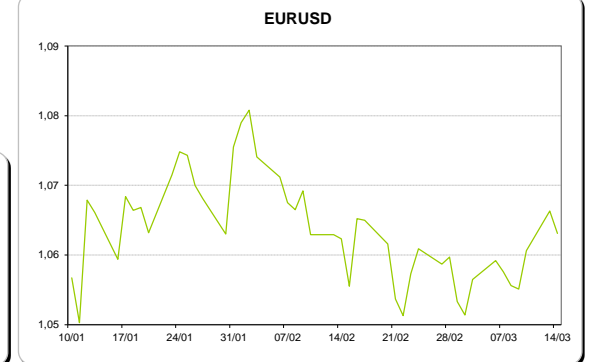
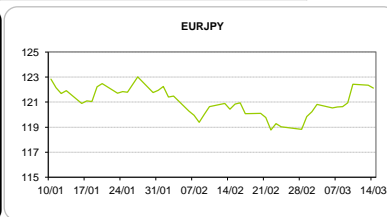
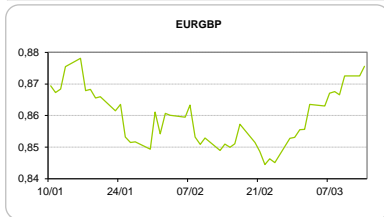


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,65	-0,70	-5,64	OT 2Y	-0,007	-0,08	-8,70
JETFUEL	451,50	-8,00	-44,25	OT 5Y	1,695	-0,04	-34,90
DIESEL	453,75	-6,25	-47,50	OT 10Y	3,966	-0,05	-14,90
COBRE	5.799,00	64,00	-310,00	BUND 10Y	0,028	-3,32	8,00
ZINCO	2.735,75	37,75	-180,25	SCHATZ 2Y	-0,144	-1,83	-4,60
OURO	1.203,81	-0,26	-24,39	T-NOTE 10Y	3,290	-1,47	13,50
TRIGO	429,75	-0,75	-33,75	T-NOTE 2Y	1,958	-0,38	12,20
LICENÇA C02	5,11	-0,05	-0,02	GILT 10Y	1,201	-2,42	-16,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0631	-0,30%	0,08%	1,0678	1,0731	1,0850
EUR/GBP	0,87563	-0,35%	-2,82%	0,8774	0,8793	0,8834
EUR/JPY	122,13	0,18%	-1,39%	122,13	122,13	122,13
EUR/CHF	1,0718	0,12%	-0,68%	1,0705	1,0691	1,0663
EUR/BRL	3,3664	-0,23%	-1,13%	3,4574	3,5407	3,6893
EUR/PLN	4,3188	0,21%	-0,35%	4,3423	4,3658	4,4132



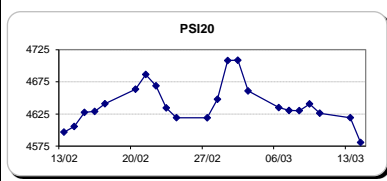
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0631	0,8756	122,13	1,0718	9,5147	7,4336	1,4340	1,40522	3,3664	9,1598
USD	0,9401	-	0,8235	114,68	1,0082	8,9510	6,9884	1,3486	1,3224	3,1644	8,6166

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,160	-0,64	7,66
BANCO BPI	1,048	0,48	-7,34
BCP	0,1574	-1,87	-14,67
MONTEPIO	0,411	-2,14	-2,38
CORT. AMORIM	9,788	-0,76	15,15
CTT	4,790	-1,74	-25,68
EDP	2,834	0,18	-2,07
EDP R	6,100	-0,07	1,06
GALP	13,515	-1,42	-4,76
J MARTINS	15,645	0,61	6,14
MOTA ENGIL	1,767	-1,83	9,75
NOS	4,927	-2,78	-12,61
PHAROL	0,382	-0,26	84,54
NAVIGATOR	3,570	-0,08	9,34
REN	2,636	-0,11	-2,30
SEMAPA	13,255	-1,08	-1,08
SONAE CAP.	0,744	-0,93	-0,53
SONAE SGPS	0,849	-1,96	-2,86

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	0,61
BANCO BPI	0,48
EDP	0,18
MOTA ENGIL	-1,83
BCP	-1,87
SONAE SGPS	-1,96
MONTEPIO	-2,14
NOS	-2,78



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.580,53	-0,84%	-2,11%	5.222,69	4.175,28
CAC40	4.974,26	-0,51%	2,30%	5.022,10	3.955,98
ESTX 50 PR	3.399,43	-0,47%	3,31%	3.441,50	2.678,27
XTRA DAX	11.988,79	-0,01%	4,42%	12.082,59	9.214,10
S&P 500	2.361,60	-0,50%	5,48%	2.400,98	1.991,68
IBEX 35	9.905,10	-0,91%	5,91%	10.091,40	7.579,80
NIKKEI 225	19.609,50	-0,12%	2,59%	19.668,01	14.864,01

