

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

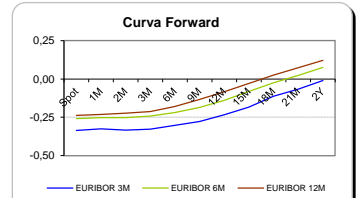
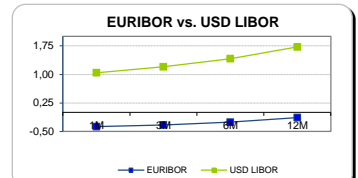
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RENTA FIXA

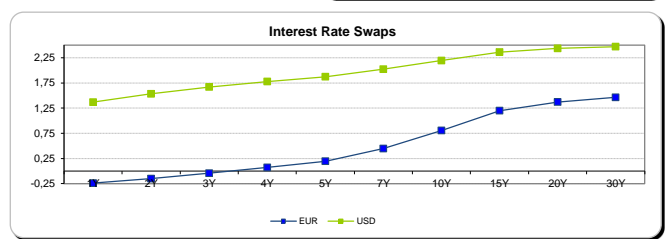
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,0447	0	5	0,2526	-0,7854
3M	-0,3290	0	0	3M	1,2018	0	3	0,2996	-0,7296
6M	-0,2540	0	-1	6M	1,4138	0	-2	0,4414	-0,6618
12M	-0,1310	0	-1	12M	1,7212	0	-6	0,6381	-0,4896

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2380	0	-1	-0,0829	0,3970	0,9595
2Y	-0,1490	-1	-3	0,0182	0,5229	1,0679
3Y	-0,0440	-1	-3	0,1445	0,6646	1,1908
4Y	0,0730	-1	-3	0,2716	0,7977	1,3045
5Y	0,1960	-1	-3	0,4090	0,9246	1,4060
7Y	0,4480	-1	-3	0,6595	1,1526	1,5707
10Y	0,8060	-2	-1	0,9909	1,3882	1,7134
15Y	1,1980	-1	1	1,3092	1,5749	1,7883
20Y	1,3710	-1	3	1,4452	1,6348	1,7765
30Y	1,4630	-1	4	1,5034	1,6272	1,7138

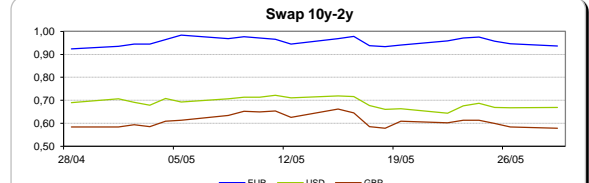
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3680	0	-4	1,6960	2,1340	2,3233
2Y	1,5330	0	-7	1,8189	2,2075	2,4316
3Y	1,6680	0	-8	1,9213	2,2556	2,4736
4Y	1,7780	0	-10	2,0105	2,3234	2,5220
5Y	1,8710	-1	-11	2,0795	2,3650	2,5551
7Y	2,0230	-1	-11	2,2000	2,4511	2,6197
10Y	2,1930	-2	-11	2,3441	2,5405	2,6647
15Y	2,3600	-2	-9	2,4683	2,6024	2,6813
20Y	2,4340	-2	-9	2,5179	2,6180	2,6717
30Y	2,4710	-2	-8	2,5343	2,5995	2,6293

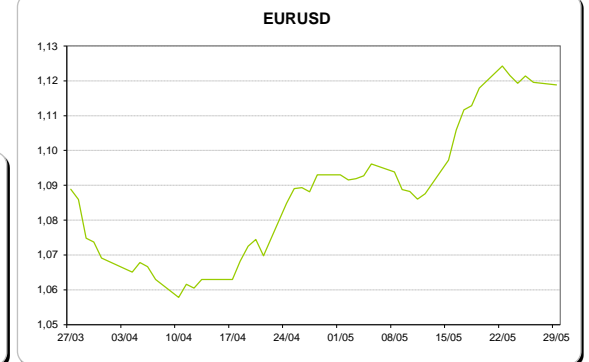
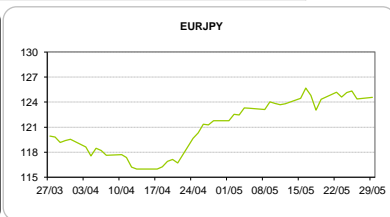
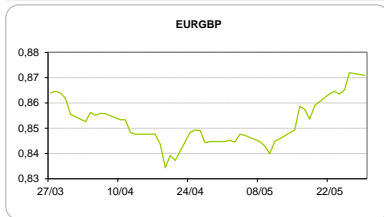


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,54	0,39	0,49	OT 2Y	0,228	-0,07	-13,40
JETFUEL	473,75	-11,00	1,00	OT 5Y	1,533	0,00	-40,10
DIESEL	469,00	-13,00	-5,75	OT 10Y	3,153	0,01	-30,70
COBRE	5.662,00	-66,50	-57,50	BUND 10Y	-0,169	-3,55	-1,90
ZINCO	2.633,00	6,00	11,25	SCHATZ 2Y	-0,124	-3,20	-0,30
OURO	1.266,77	-0,13	-1,52	T-NOTE 10Y	2,948	-0,79	-6,30
TRIGO	438,25	7,50	11,75	T-NOTE 2Y	1,752	0,00	0,70
LICENÇA C02	5,17	-0,02	0,60	GILT 10Y	1,032	0,00	-6,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1188	-0,07%	2,36%	1,1242	1,1297	1,1415
EUR/GBP	0,87093	0,11%	-3,01%	0,8727	0,8745	0,8784
EUR/JPY	124,57	-0,15%	-2,26%	124,57	124,57	124,57
EUR/CHF	1,0908	-0,18%	-0,45%	1,0897	1,0884	1,0858
EUR/BRL	3,6548	-0,24%	-5,28%	3,7488	3,8260	3,9818
EUR/PLN	4,1840	-0,09%	0,98%	4,2072	4,2303	4,2766

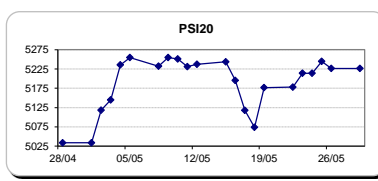


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1188	0,8709	124,57	1,0908	9,7197	7,4390	1,5018	1,5009	3,6548	9,3952
USD	0,8949	-	0,7788	111,295	0,9766	8,6983	6,6577	1,3439	1,3437	3,2704	8,4116

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,397	1,06	13,79
BANCO BPI	1,070	-0,09	-5,39
BCP	0,2280	0,13	23,60
MONTEPIO	0,424	1,19	0,71
CORT. AMORIM	11,700	1,69	37,65
CTT	5,377	1,40	-16,57
EDP	3,186	-0,28	10,09
EDP R	6,951	-0,13	15,16
GALP	13,780	-0,54	-2,89
J MARTINS	17,325	-0,29	17,54
MOTA ENGIL	2,692	0,56	67,20
NOS	5,480	1,01	-2,80
PHAROL	0,266	0,38	28,50
NAVIGATOR	4,037	1,03	23,64
REN	2,819	-5,53	4,48
SEMAPA	16,340	0,06	21,94
SONAE CAP.	0,873	-2,68	16,71
SONAE SGPS	0,928	1,64	6,18

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	1,69
SONAE SGPS	1,64
CTT	1,40
MONTEPIO	1,19
ALTRI	1,06
EDP	-0,28
J MARTINS	-0,29
GALP	-0,54
SONAE CAP.	-2,68
REN	-5,53



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.226,48	0,00%	11,70%	5.291,59	4.175,28
CAC40	5.332,47	-0,08%	9,67%	5.442,10	3.955,98
ESTX 50 PR	3.578,95	0,00%	8,77%	3.666,80	2.678,27
XTRA DAX	12.628,95	0,21%	10,00%	12.841,66	9.214,10
S&P 500	2.415,82	0,03%	7,91%	2.418,71	1.991,68
IBEX 35	10.884,00	-0,19%	16,38%	11.184,40	7.579,80
NIKKEI 225	19.682,57	-0,02%	2,97%	19.998,49	14.864,01

