

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

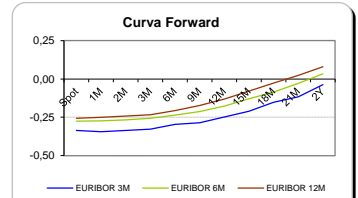
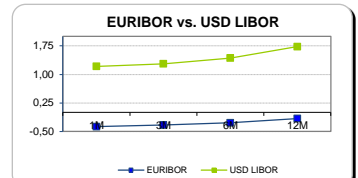
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RENTA FIXA

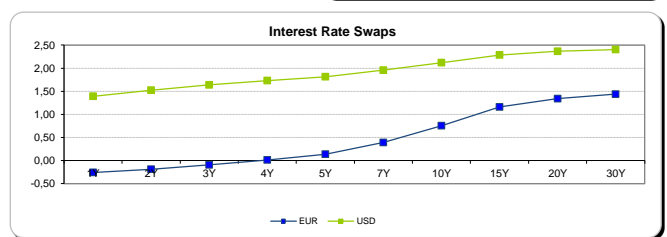
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2139	0	20	0,2516	-0,7884
3M	-0,3290	0	0	3M	1,2802	1	9	0,2968	-0,7306
6M	-0,2710	0	-2	6M	1,4332	0	2	0,4381	-0,6640
12M	-0,1590	0	-3	12M	1,7284	0	1	0,6428	-0,4942

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2555	0	-3	1,6897	2,0396	2,2925
2Y	-0,1860	-1	-4	1,7630	2,1038	2,3439
3Y	-0,0950	-2	-5	1,8704	2,1663	2,3575
4Y	0,0150	-2	-6	1,9429	2,2216	2,4316
5Y	0,1380	-2	-5	2,0105	2,2710	2,4677
7Y	0,3910	-2	-5	2,1258	2,3575	2,5263
10Y	0,7560	-2	-4	2,2622	2,4445	2,5698
15Y	1,1590	-2	-3	2,3840	2,4900	2,5640
20Y	1,3400	-1	-2	2,4390	2,5321	2,5550
30Y	1,4380	-1	-1	2,4549	2,4860	2,5478

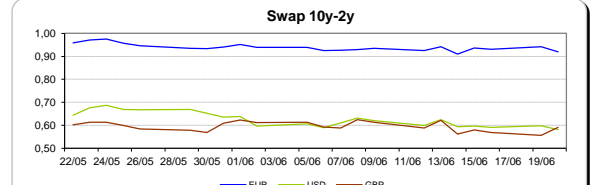
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3940	-1	4	1,6897	2,0396	2,2925
2Y	1,5250	-2	0	1,7630	2,1038	2,3439
3Y	1,6370	-3	-3	1,8704	2,1663	2,3575
4Y	1,7310	-3	-6	1,9429	2,2216	2,4316
5Y	1,8150	-3	-8	2,0105	2,2710	2,4677
7Y	1,9560	-2	-10	2,1258	2,3575	2,5263
10Y	2,1200	-2	-11	2,2622	2,4445	2,5698
15Y	2,2870	-2	-11	2,3840	2,4900	2,5640
20Y	2,3650	-2	-11	2,4390	2,5321	2,5550
30Y	2,4050	-2	-10	2,4549	2,4860	2,5478

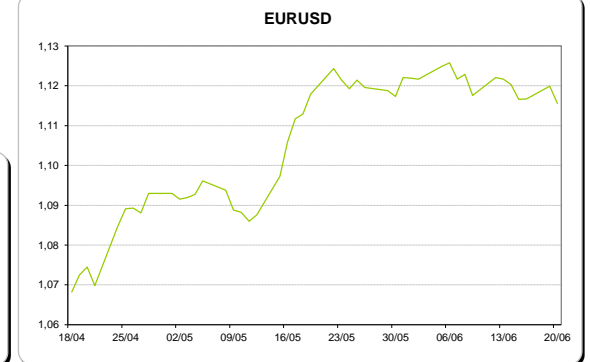
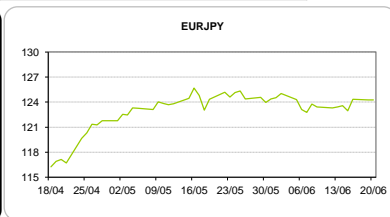
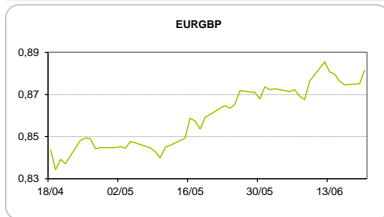


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,86	-1,05	-7,90	OT 2Y	0,022	-0,02	-29,70
JETFUEL	439,50	1,50	-42,50	OT 5Y	1,216	-0,01	-39,50
DIESEL	432,25	1,25	-49,75	OT 10Y	2,874	0,00	-30,90
COBRE	5.726,00	61,00	42,00	BUND 10Y	-0,368	-2,46	-13,50
ZINCO	2.550,00	31,00	-66,75	SCHATZ 2Y	-0,025	0,23	-1,40
OURO	1.244,40	1,02	-11,51	T-NOTE 10Y	2,902	-2,67	-8,40
TRIGO	486,25	3,25	37,75	T-NOTE 2Y	1,843	-1,90	4,50
LICENÇA C02	4,95	0,02	0,10	GILT 10Y	1,007	-3,20	-11,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1156	-0,38%	-0,77%	1,1211	1,1267	1,1387
EUR/GBP	0,88143	-0,71%	-2,03%	0,8832	0,8851	0,8891
EUR/JPY	124,25	0,01%	0,75%	124,25	124,25	124,25
EUR/CHF	1,0858	0,17%	0,74%	1,0847	1,0835	1,0808
EUR/BRL	3,7102	-1,29%	-1,04%	3,7972	3,8721	4,0248
EUR/PLN	4,2480	-0,68%	-1,18%	4,2699	4,2928	4,3404

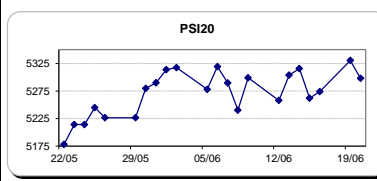


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1156	0,8814	124,25	1,0858	9,7780	7,4390	1,4765	1,46891	3,7102	9,5185
USD	0,8985	-	0,7923	111,64	0,9756	8,7969	6,6839	1,3278	1,3184	3,3094	8,5608

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,330	-1,77	12,06
BANCO BPI	1,048	-1,41	-7,34
BCP	0,2400	-1,19	30,11
MONTEPIO	0,512	-3,03	21,62
CORT. AMORIM	13,175	0,57	55,00
CTT	5,626	0,73	-12,71
EDP	3,049	-0,20	5,36
EDP R	7,009	-0,28	16,12
GALP	13,310	-2,56	-6,20
J MARTINS	17,870	-0,08	21,23
MOTA ENGIL	2,640	1,30	63,98
NOS	5,450	0,55	-3,33
PHAROL	0,301	-0,99	45,41
NAVIGATOR	4,003	0,08	22,60
REN	2,910	-0,21	7,86
SEMAPA	17,220	-0,75	28,51
SONAE CAP.	0,920	0,55	22,99
SONAE SGPS	0,951	-1,86	8,81

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	1,30
CTT	0,73
CORT. AMORIM	0,57
NOS	0,55
SONAE CAP.	0,55
BANCO BPI	-1,41
ALTRI	-1,77
SONAE SGPS	-1,86
GALP	-2,56
MONTEPIO	-3,03



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.298,05	-0,61%	13,23%	5.359,19	4.175,28
CAC40	5.293,65	-0,32%	8,87%	5.442,10	3.955,98
ESTX 50 PR	3.560,66	-0,53%	8,21%	3.666,80	2.678,27
XTRA DAX	12.814,79	-0,58%	11,62%	12.951,54	9.214,10
S&P 500	2.444,48	-0,37%	9,18%	2.453,82	1.991,68
IBEX 35	10.746,10	-0,95%	14,91%	11.184,40	7.579,80
NIKKEI 225	20.230,41	0,81%	5,84%	20.318,11	14.864,01

