

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

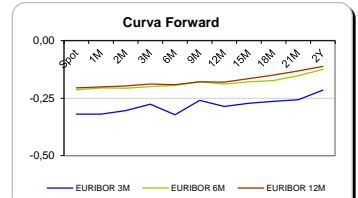
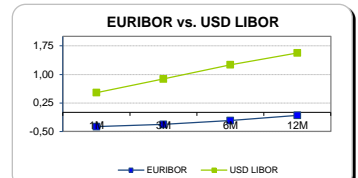
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RENTA FIXA

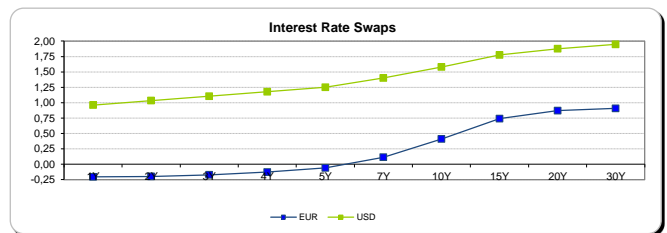
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,5240	0	-2	0,2635	-0,7944
3M	-0,3120	0	-1	3M	0,8818	0	2	0,4020	-0,7240
6M	-0,2110	0	-1	6M	1,2563	0	0	0,5641	-0,6430
12M	-0,0740	0	-2	12M	1,5662	0	0	0,8040	-0,4840

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2052	0	1	-0,1818	-0,0006	0,3994
2Y	-0,1970	0	3	-0,1462	0,0941	0,5220
3Y	-0,1700	0	4	-0,0975	0,1955	0,6438
4Y	-0,1260	1	5	-0,0261	0,3072	0,7566
5Y	-0,0600	1	5	0,0587	0,4223	0,8455
7Y	0,1150	1	5	0,2590	0,6316	1,0000
10Y	0,4100	1	5	0,5433	0,8454	1,1271
15Y	0,7410	1	5	0,8103	1,0017	1,1764
20Y	0,8710	1	4	0,9107	1,0371	1,1437
30Y	0,9080	1	4	0,9224	0,9989	1,0592

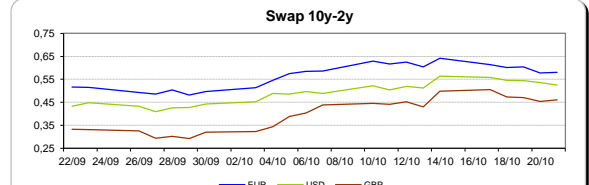
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9610	0	1	1,1421	1,4065	1,7085
2Y	1,0340	0	1	1,1830	1,4790	1,7660
3Y	1,1040	-1	1	1,2660	1,5545	1,7990
4Y	1,1770	-1	2	1,3360	1,6205	1,8640
5Y	1,2510	-1	2	1,4090	1,6795	1,9230
7Y	1,4010	-1	4	1,5380	1,7765	1,9685
10Y	1,5810	-1	5	1,6870	1,8835	2,0295
15Y	1,7740	-1	6	1,8405	1,9610	2,0580
20Y	1,8750	-1	6	1,9135	2,0155	2,0655
30Y	1,9470	-1	6	1,9600	2,0030	2,0695

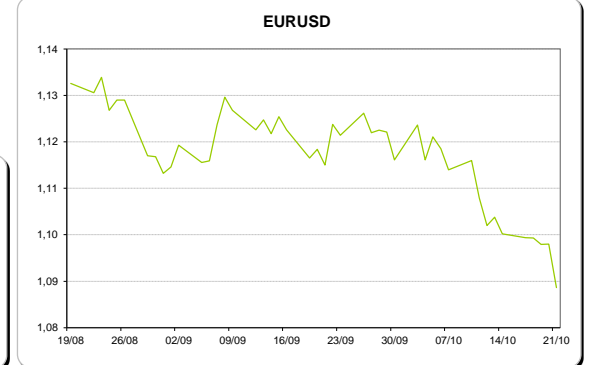
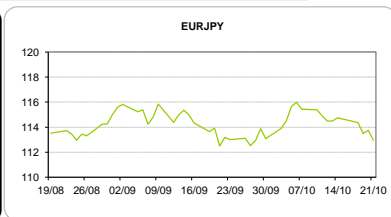
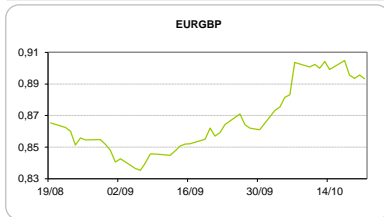


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,63	0,25	4,34	OT 2Y	0,257	-0,04	-23,70
JETFUEL	467,75	-12,00	53,50	OT 5Y	1,800	-0,05	-29,40
DIESEL	466,00	-10,75	48,50	OT 10Y	3,190	-0,02	-22,00
COBRE	4.652,00	-19,00	-141,00	BUND 10Y	-0,312	0,58	-2,70
ZINCO	2.277,25	-21,75	-19,00	SCHATZ 2Y	-0,034	0,92	-0,60
OURO	1.264,43	-1,35	-69,20	T-NOTE 10Y	2,550	0,00	3,00
TRIGO	415,00	-2,00	7,25	T-NOTE 2Y	1,378	0,38	1,50
LICENÇA C02	5,93	0,35	1,72	GILT 10Y	1,154	0,28	26,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0886	-0,86%	-2,37%	1,0931	1,0976	1,1072
EUR/GBP	0,8932	0,28%	-4,06%	0,8952	0,8973	0,9017
EUR/JPY	112,96	0,71%	-0,42%	112,96	112,96	112,96
EUR/CHF	1,0815	0,34%	0,79%	1,0803	1,0789	1,0761
EUR/BRL	3,4338	0,03%	4,51%	3,5464	3,6504	3,8510
EUR/PLN	4,3274	-0,12%	-0,83%	4,3527	4,3772	4,4238

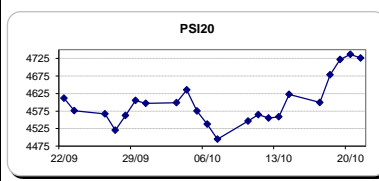


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0886	0,8932	112,96	1,0815	9,7042	7,4386	1,4477	1,43032	3,4338	8,9822
USD	0,9198	-	0,8197	103,83	0,9954	8,9258	6,8418	1,3334	1,3151	3,1601	8,2660

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,186	-1,82	-33,21
BANCO BPI	1,132	-0,09	3,76
BCP	0,018	0,56	-63,38
MONTEPIO	0,445	0,00	-32,06
CORT. AMORIM	9,580	-0,08	61,06
CTT	6,019	-0,35	-32,02
EDP	2,994	-0,20	-9,85
EDP R	7,105	-0,39	-2,00
GALP	12,825	-0,08	19,64
J MARTINS	16,250	-0,52	35,47
MOTA ENGIL	1,770	-1,23	-8,05
NOS	5,913	0,12	-18,40
PHAROL	0,252	0,40	16,63
NAVIGATOR	2,633	-0,64	-24,57
REN	2,660	-0,26	-4,39
SEMAPA	11,780	-0,17	-7,21
SONAE CAP.	0,697	-0,43	36,67
SONAE SGPS	0,715	0,28	-31,77

Maiores ganhos/perdas	
Título	Variação %
BCP	0,56
PHAROL	0,40
SONAE SGPS	0,28
NOS	0,12
SONAE CAP.	-0,43
J MARTINS	-0,52
NAVIGATOR	-0,64
MOTA ENGIL	-1,23
ALTRI	-1,82



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.726,43	-0,22%	-11,04%	5.625,06	4.175,28
CAC40	4.536,07	-0,09%	-2,18%	5.011,65	3.892,46
ESTX 50 PR	3.077,65	0,03%	-5,81%	3.524,04	2.672,73
XTRA DAX	10.710,73	0,09%	-0,30%	11.430,87	8.699,29
S&P 500	2.137,91	-0,24%	4,51%	2.193,81	1.810,10
IBEX 35	9.100,40	0,43%	-4,65%	10.631,60	7.579,80
NIKKEI 225	17.184,59	-0,30%	-9,71%	20.012,40	14.864,01

