

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

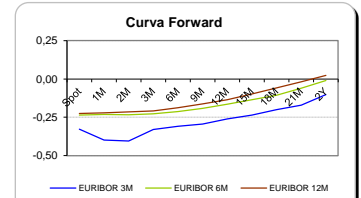
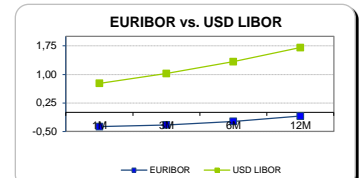
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RENTA FIXA

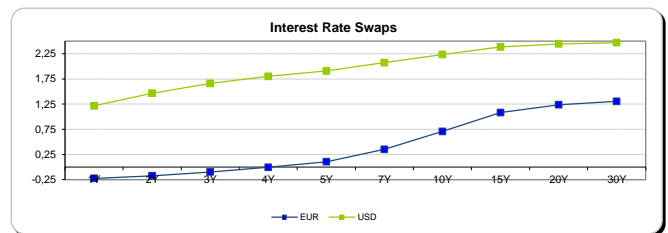
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7672	0	9	0,2616	-0,7868
3M	-0,3270	0	-1	3M	1,0218	0	7	0,3601	-0,7252
6M	-0,2340	0	-2	6M	1,3346	0	4	0,5303	-0,6612
12M	-0,0930	0	-1	12M	1,7029	0	5	0,7791	-0,5028

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2245	0	-2	-0,1347	0,2344	0,7750
2Y	-0,1720	-1	-1	-0,0558	0,3623	0,9204
3Y	-0,0970	-1	-1	0,0412	0,4992	1,0553
4Y	-0,0040	0	-2	0,1529	0,6386	1,1781
5Y	0,1080	0	-3	0,2761	0,7739	1,2755
7Y	0,3510	0	-6	0,5338	1,0121	1,4376
10Y	0,7070	0	-7	0,8679	1,2452	1,5710
15Y	1,0810	0	-8	1,1736	1,4224	1,6331
20Y	1,2360	0	-8	1,2993	1,4741	1,6123
30Y	1,3040	0	-9	1,3505	1,4674	1,5556

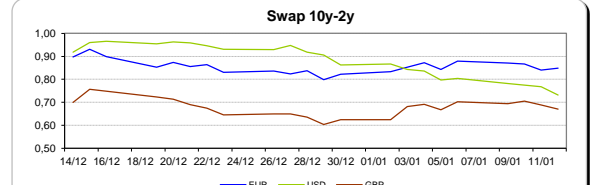
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2140	0	9	1,7028	2,1685	2,3875
2Y	1,4660	-1	12	1,8435	2,2260	2,4240
3Y	1,6600	-2	12	1,9490	2,2785	2,4540
4Y	1,8000	-3	8	2,0305	2,3225	2,4840
5Y	1,9060	-3	5	2,0995	2,3605	2,5345
7Y	2,0720	-3	-1	2,2055	2,4245	2,5520
10Y	2,2330	-3	-6	2,3195	2,4900	2,5800
15Y	2,3840	-2	-10	2,4210	2,5360	2,5900
20Y	2,4450	-2	-12	2,4555	2,5360	2,5710
30Y	2,4680	-2	-15	2,4545	2,5065	2,5265

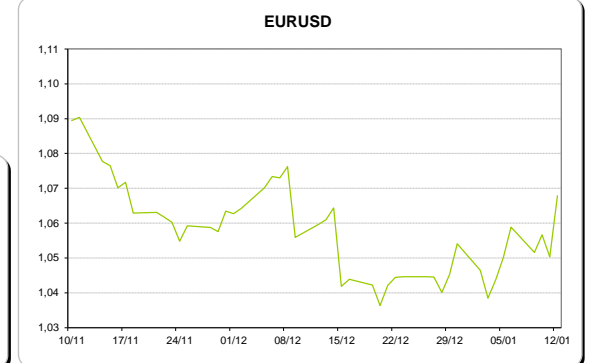
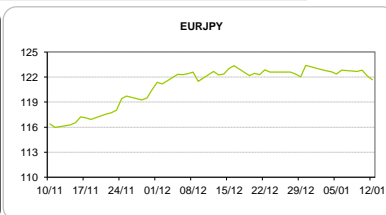
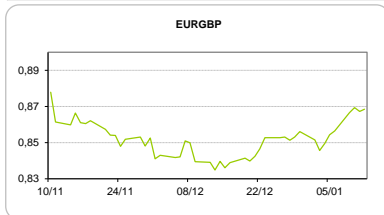


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,18	1,08	-0,19	OT 2Y	0,248	0,03	-2,30
JETFUEL	494,75	6,00	-5,50	OT 5Y	1,997	-0,02	-7,30
DIESEL	495,25	0,50	-1,25	OT 10Y	3,907	-0,07	14,70
COBRE	5.723,00	-44,00	-112,00	BUND 10Y	-0,280	-2,19	-15,30
ZINCO	2.683,25	-21,50	-19,25	SCHATZ 2Y	-0,112	0,23	-0,40
OURO	1.200,97	9,34	38,72	T-NOTE 10Y	3,056	-3,99	-13,10
TRIGO	426,00	7,25	8,75	T-NOTE 2Y	1,714	-1,52	-2,30
LICENÇA C02	5,07	-0,46	0,18	GILT 10Y	1,310	-5,66	-18,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0679	1,68%	0,78%	1,0727	1,0777	1,0895
EUR/GBP	0,86843	-0,14%	-3,39%	0,8703	0,8723	0,8768
EUR/JPY	121,69	0,37%	0,82%	121,69	121,69	121,69
EUR/CHF	1,0741	-0,08%	0,37%	1,0730	1,0717	1,0690
EUR/BRL	3,3921	-0,31%	4,62%	3,4920	3,5843	3,7552
EUR/PLN	4,3770	-0,12%	1,73%	4,4029	4,4285	4,4796

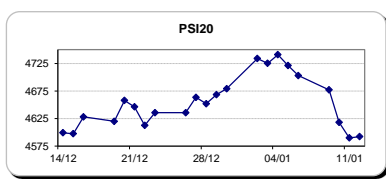


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0679	0,8684	121,69	1,0741	9,5041	7,4344	1,3999	1,42029	3,3921	9,0680
USD	0,9387	-	0,8186	114,04	1,0080	8,9188	6,9787	1,3142	1,3332	3,1787	8,5030

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,929	0,90	1,68
BANCO BPI	1,129	-0,09	-0,18
BCP	0,8220	-2,77	-23,25
MONTEPIO	0,413	-0,72	-1,90
CORT. AMORIM	8,721	0,08	2,60
CTT	6,123	-2,81	-5,00
EDP	2,767	0,51	-4,39
EDP R	5,760	0,52	-4,57
GALP	14,240	0,64	0,35
J MARTINS	16,060	0,85	8,96
MOTA ENGIL	1,653	-1,37	2,67
NOS	5,310	-0,13	-5,82
PHAROL	0,226	0,44	9,18
NAVIGATOR	3,320	1,37	1,68
REN	2,589	-0,12	-4,04
SEMAPA	12,855	0,08	-4,07
SONAE CAP.	0,714	-2,46	-4,55
SONAE SGPS	0,833	-1,42	-4,69

Maiores ganhos/perdas	
Título	Variação %
NAVIGATOR	1,37
ALTRI	0,90
J MARTINS	0,85
GALP	0,64
EDP R	0,52
MOTA ENGIL	-1,37
SONAE SGPS	-1,42
SONAE CAP.	-2,46
BCP	-2,77
CTT	-2,81



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.592,40	0,05%	-1,86%	5.238,36	4.175,28
CAC40	4.863,97	-0,51%	0,03%	4.929,60	3.892,46
ESTX 50 PR	3.286,70	-0,64%	-0,12%	3.334,44	2.672,73
XTRA DAX	11.521,04	-1,07%	0,35%	11.692,27	8.699,29
S&P 500	2.258,09	-0,76%	0,86%	2.282,10	1.810,10
IBEX 35	9.407,40	-0,01%	0,59%	9.552,10	7.579,80
NIKKEI 225	19.134,70	-1,19%	0,11%	19.615,40	14.864,01

