

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

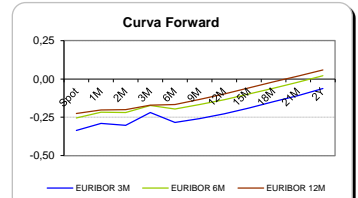
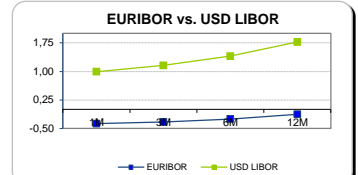
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RENTA FIXA

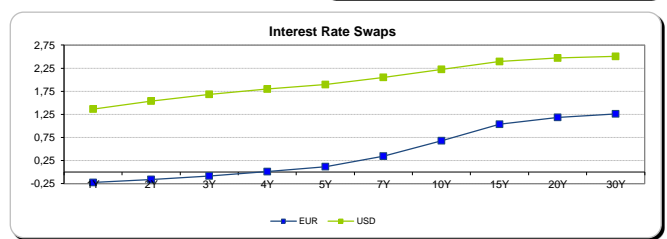
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,9944	0	8	0,2556	-0,7780
3M	-0,3310	0	0	3M	1,1584	0	3	0,3393	-0,7322
6M	-0,2500	0	-1	6M	1,4032	-1	-3	0,4846	-0,6758
12M	-0,1220	0	-1	12M	1,7718	-1	-5	0,6958	-0,5110

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2250	0	-3	-0,0978	0,2786	0,7683
2Y	-0,1590	0	-7	-0,0206	0,4023	0,8936
3Y	-0,0830	-1	-11	0,0790	0,5176	1,0180
4Y	0,0110	-1	-15	0,1872	0,6503	1,1260
5Y	0,1170	-2	-18	0,3022	0,7670	1,2205
7Y	0,3480	-2	-19	0,5409	0,9800	1,3730
10Y	0,6800	-4	-20	0,8449	1,2012	1,4900
15Y	1,0380	-4	-22	1,1338	1,3653	1,5443
20Y	1,1870	-4	-23	1,2438	1,4033	1,5221
30Y	1,2600	-5	-24	1,2823	1,3853	1,4588

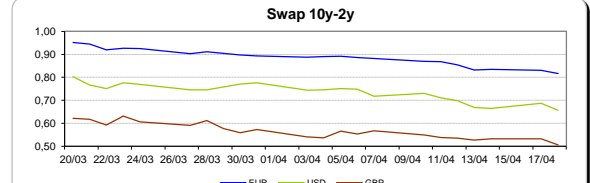
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3660	-1	-5	1,6403	2,0590	2,3080
2Y	1,5400	-2	-16	1,7360	2,1290	2,3520
3Y	1,6830	-3	-24	1,8490	2,1880	2,3885
4Y	1,7980	-3	-29	1,9350	2,2390	2,4325
5Y	1,8950	-3	-31	2,0070	2,2850	2,4925
7Y	2,0530	-3	-33	2,1240	2,3670	2,5255
10Y	2,2260	-3	-33	2,2610	2,4540	2,5665
15Y	2,3930	-3	-32	2,3860	2,5190	2,5845
20Y	2,4690	-2	-30	2,4360	2,5300	2,5740
30Y	2,5060	-2	-29	2,4490	2,5050	2,5385

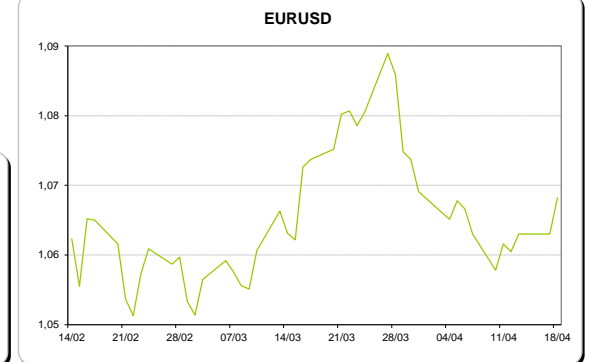
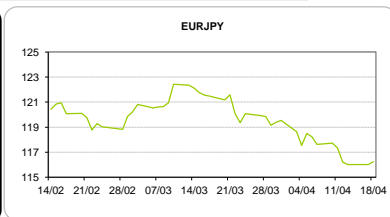
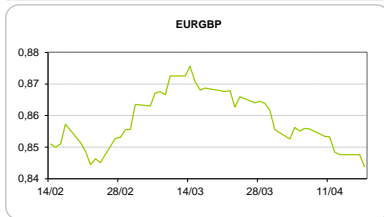


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,77	-0,59	2,82	OT 2Y	0,408	0,01	-25,90
JETFUEL	494,50	-7,50	33,25	OT 5Y	2,207	-0,05	-30,40
DIESEL	497,75	-7,50	34,00	OT 10Y	3,818	-0,07	-46,80
COBRE	5.682,50	64,00	-243,00	BUND 10Y	-0,287	-2,41	-30,10
ZINCO	#N/A	N/A	24,00	SCHATZ 2Y	-0,233	0,23	-13,20
OURO	1.289,47	4,79	60,18	T-NOTE 10Y	2,932	-5,21	-27,30
TRIGO	435,25	-0,50	-16,25	T-NOTE 2Y	1,680	-4,17	-21,70
LICENÇA C02	4,85	-0,10	-0,29	GILT 10Y	0,954	-3,09	-25,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0682	0,49%	-0,65%	1,0731	1,0783	1,0896
EUR/GBP	0,84375	0,46%	2,87%	0,8455	0,8473	0,8514
EUR/JPY	116,26	-0,22%	4,24%	116,26	116,26	116,26
EUR/CHF	1,0681	0,09%	0,40%	1,0669	1,0655	1,0626
EUR/BRL	3,3178	-0,54%	-0,55%	3,4015	3,4781	3,6238
EUR/PLN	4,2310	0,26%	0,72%	4,2533	4,2760	4,3213



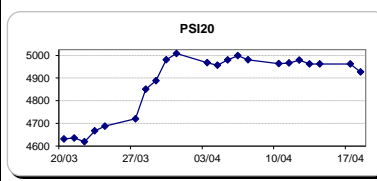
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0682	0,8438	116,26	1,0681	9,6041	7,4381	1,4310	1,41665	3,3178	9,1140
USD	0,9348	-	0,7836	108,69	0,9987	8,9869	6,9527	1,3370	1,3263	3,0934	8,5226

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,074	-1,24	5,43
BANCO BPI	1,062	-0,65	-6,10
BCP	0,1785	0,34	-3,23
MONTEPIO	0,414	1,22	-1,66
CORT. AMORIM	10,500	-1,08	23,53
CTT	5,087	-0,57	-21,07
EDP	3,128	-0,98	8,09
EDP R	6,943	-0,24	15,03
GALP	14,535	-0,27	2,43
J MARTINS	16,510	-1,26	12,01
MOTA ENGIL	2,296	0,57	42,61
NOS	5,085	-1,26	-9,81
PHAROL	0,344	-1,43	66,18
NAVIGATOR	3,709	-1,80	13,60
REN	2,700	-1,46	0,07
SEMAPA	14,390	-0,42	7,39
SONAE CAP.	0,866	-0,35	15,78
SONAE SGPS	0,920	-0,22	5,26
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	1,22
MOTA ENGIL	0,57
BCP	0,34
J MARTINS	-1,26
NOS	-1,26
PHAROL	-1,43
REN	-1,46
NAVIGATOR	-1,80



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.927,06	-0,72%	5,30%	5.125,03	4.175,28
CAC40	4.990,25	-1,59%	2,63%	5.142,81	3.955,98
ESTX 50 PR	3.409,78	-1,12%	3,62%	3.508,11	2.678,27
XTRA DAX	12.000,44	-0,90%	4,52%	12.375,58	9.214,10
S&P 500	2.335,06	-0,55%	4,34%	2.400,98	1.991,68
IBEX 35	10.264,50	-0,60%	9,76%	10.534,50	7.579,80
NIKKEI 225	18.418,59	0,35%	-3,64%	19.668,01	14.864,01

