

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

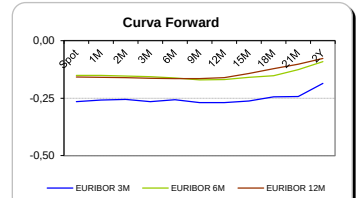
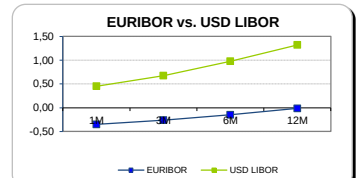
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RENTA FIXA

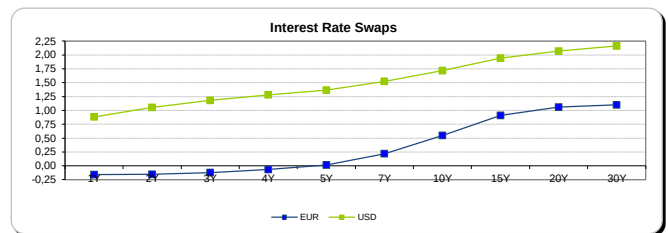
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3490	0	-1	1M	0,4545	0	2	0,5144	-0,7676
3M	-0,2600	0	-1	3M	0,6741	1	4	0,5892	-0,7332
6M	-0,1490	0	-1	6M	0,9771	0	7	0,7350	-0,6406
12M	-0,0150	0	0	12M	1,3207	0	8	1,0115	-0,5144

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1587	0	-1	-0,1633	0,0861	0,5807
2Y	-0,1530	-1	0	-0,1196	0,2000	0,7291
3Y	-0,1230	-1	-1	-0,0512	0,3263	0,8670
4Y	-0,0660	-1	-3	0,0400	0,4630	0,9886
5Y	0,0130	-2	-5	0,1474	0,5975	1,0820
7Y	0,2190	-2	-8	0,3908	0,8306	1,2520
10Y	0,5470	-3	-10	0,7126	1,0687	1,3919
15Y	0,9100	-4	-11	1,0171	1,2472	1,4520
20Y	1,0580	-4	-10	1,1351	1,2895	1,4168
30Y	1,1000	-5	-10	1,1557	1,2539	1,3305

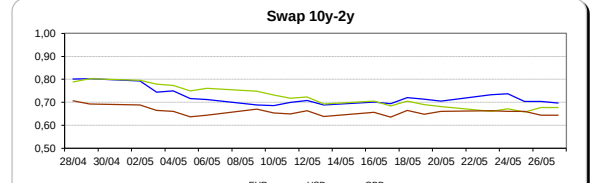
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8840	0	8	1,1709	1,5210	1,8390
2Y	1,0540	-1	10	1,2565	1,6156	1,9090
3Y	1,1790	0	10	1,3641	1,6750	1,9565
4Y	1,2800	0	8	1,4434	1,7500	2,0190
5Y	1,3650	0	5	1,5080	1,8150	2,0910
7Y	1,5230	-1	0	1,6703	1,9536	2,1930
10Y	1,7160	-1	-4	1,8220	2,0923	2,2831
15Y	1,9430	-2	-7	2,0458	2,2236	2,3215
20Y	2,0680	-2	-8	2,1290	2,2862	2,3435
30Y	2,1620	-2	-8	2,2020	2,2740	2,3505

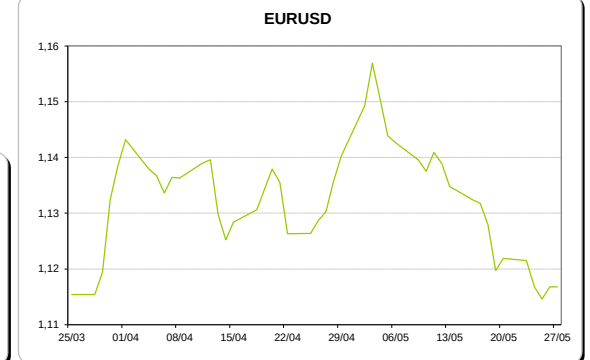
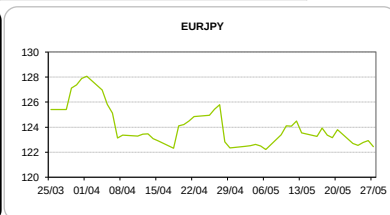
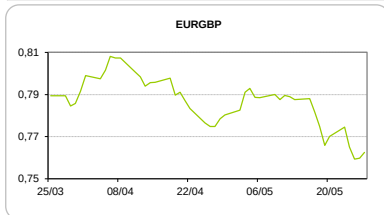


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,26	-0,33	2,33	OT 2Y	0,524	0,04	-13,00
JETFUEL	474,50	-3,75	39,50	OT 5Y	1,791	0,04	-14,20
DIESEL	454,25	-2,00	44,50	OT 10Y	3,041	0,02	-14,50
COBRE	4.662,00	7,00	-301,00	BUND 10Y	-0,306	-0,80	-16,80
ZINCO	1.873,75	44,25	-19,75	SCHATZ 2Y	0,069	-0,23	-2,10
OURO	1.214,22	-5,58	-31,61	T-NOTE 2Y	2,599	1,07	0,00
TRIGO	483,50	2,25	0,00	T-NOTE 5Y	1,371	1,50	3,80
LICENÇA C02	6,04	0,01	-0,80	GILT 10Y	1,530	2,11	-20,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1168	0,00%	-1,19%	1,1203	1,1242	1,1333
EUR/GBP	0,76245	-0,36%	1,61%	0,7644	0,7663	0,7709
EUR/JPY	122,46	0,38%	2,72%	122,46	122,46	122,46
EUR/CHF	1,1047	0,26%	-0,47%	1,1034	1,1019	1,0992
EUR/BRL	4,0266	-0,75%	-0,83%	4,1527	4,2675	4,4888
EUR/PLN	4,3883	0,45%	-0,09%	4,4100	4,4311	4,4657



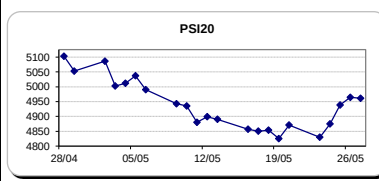
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1168	0,7625	122,46	1,1047	9,2720	7,4367	1,4484	1,54613	4,0266	9,2721
USD	0,8983	-	0,6842	109,86	0,9927	8,3354	6,6806	1,3033	1,3908	3,6159	8,3343

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,375	0,42	-29,25
BANCO BPI	1,155	-0,17	5,87
BCP	0,032	-0,93	-34,53
MONTEPIO	0,564	0,00	-13,89
CORT. AMORIM	6,925	-0,01	16,43
CTT	8,070	0,59	-8,85
EDP	2,966	-0,13	-10,69
EDP R	6,920	0,41	-4,55
GALP	11,940	-0,04	11,38
J MARTINS	14,400	-0,89	20,05
MOTA ENGIL	1,799	1,98	-6,55
NOS	6,612	0,41	-8,75
PHAROL	0,135	3,05	-50,18
NAVIGATOR	2,919	0,66	-16,38
REN	2,662	0,68	-4,31
SEMAPA	11,005	-2,13	-13,31
SONAE CAP.	0,620	0,16	21,57
SONAE SGPS	0,935	-0,64	-10,78

Maiores ganhos/perdas	
Título	Variação %
PHAROL	3,05
MOTA ENGIL	1,98
REN	0,68
NAVIGATOR	0,66
CTT	0,59
BANCO BPI	-0,17
SONAE SGPS	-0,64
J MARTINS	-0,89
BCP	-0,93
SEMAPA	-2,13



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.961,16	-0,06%	-6,63%	5.967,98	4.455,16
CAC40	4.514,74	0,05%	-2,64%	5.217,80	3.892,46
ESTX 50 PR	3.078,48	0,24%	-5,79%	3.714,26	2.672,73
XTRA DAX	10.286,31	0,13%	-4,25%	11.802,37	8.699,29
S&P 500	2.096,47	0,31%	2,57%	2.132,82	1.810,10
IBEX 35	9.107,30	0,31%	-4,58%	11.612,60	7.746,30
NIKKEI 225	16.834,84	0,37%	-11,55%	20.952,71	14.865,77

