

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

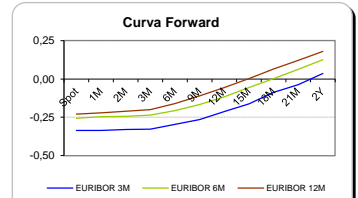
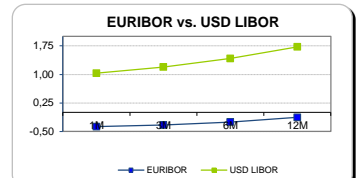
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RENTA FIXA

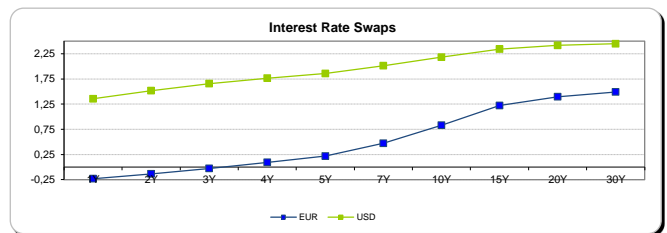
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,0327	1	4	0,2528	-0,7824
3M	-0,3290	0	0	3M	1,1976	1	3	0,3024	-0,7292
6M	-0,2510	0	0	6M	1,4174	0	0	0,4470	-0,6614
12M	-0,1290	0	-1	12M	1,7257	1	-4	0,6491	-0,4890

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2295	0	-1	-0,0596	0,4334	0,9753
2Y	-0,1360	-1	-1	0,0608	0,5669	1,1110
3Y	-0,0260	-1	0	0,1840	0,7014	1,2414
4Y	0,0930	-1	0	0,3130	0,8358	1,3590
5Y	0,2170	-1	0	0,4432	0,9668	1,4606
7Y	0,4720	-1	1	0,7034	1,1972	1,6186
10Y	0,8310	-1	4	1,0362	1,4322	1,7618
15Y	1,2220	-2	7	1,3533	1,6197	1,8357
20Y	1,3970	-2	9	1,4892	1,6793	1,8228
30Y	1,4900	-2	12	1,5471	1,6687	1,7649

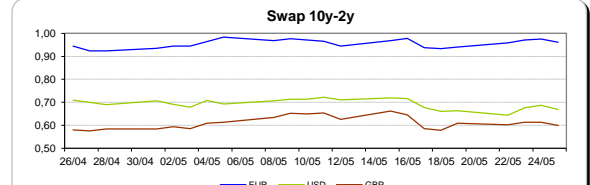
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3540	-1	1	1,6797	2,1215	2,3900
2Y	1,5180	0	0	1,7960	2,1894	2,4440
3Y	1,6560	0	-1	1,9096	2,2549	2,4550
4Y	1,7640	0	-1	1,9959	2,3147	2,4990
5Y	1,8580	0	-2	2,0700	2,3664	2,5637
7Y	2,0120	0	-2	2,1975	2,4514	2,5940
10Y	2,1810	0	-1	2,3384	2,5388	2,6350
15Y	2,3430	1	0	2,4450	2,5790	2,6460
20Y	2,4140	1	0	2,5169	2,6185	2,6355
30Y	2,4470	1	0	2,5110	2,5665	2,6100

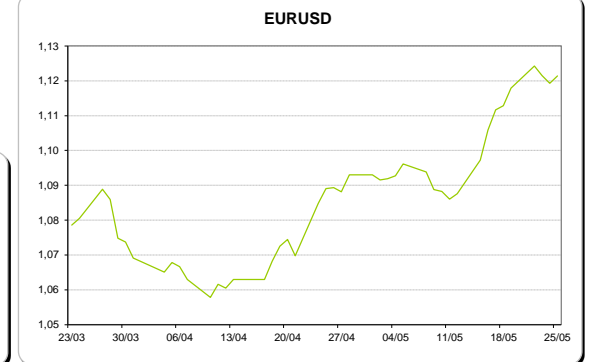
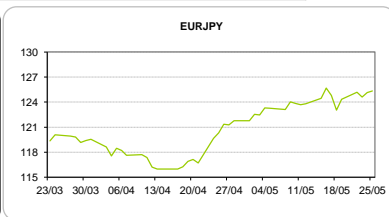
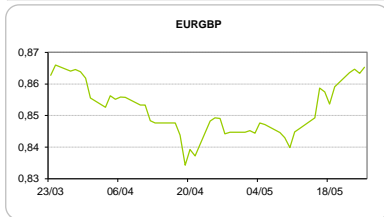


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,12	-1,84	-0,45	OT 2Y	0,297	-0,03	-12,80
JETFUEL	493,00	0,75	25,25	OT 5Y	1,595	-0,03	-46,00
DIESEL	488,25	1,75	16,00	OT 10Y	3,193	-0,04	-41,30
COBRE	5.703,00	-32,00	27,00	BUND 10Y	-0,102	-4,25	-2,90
ZINCO	2.629,50	-23,50	30,50	SCHATZ 2Y	-0,085	-1,83	-1,90
OURO	1.257,44	-1,36	-6,80	T-NOTE 10Y	2,953	-1,58	-8,20
TRIGO	432,25	-0,25	5,25	T-NOTE 2Y	1,733	-1,14	-4,20
LICENÇA C02	4,96	0,05	0,46	GILT 10Y	0,963	-3,55	-6,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1214	0,19%	2,97%	1,1268	1,1324	1,1441
EUR/GBP	0,86528	-0,22%	-1,85%	0,8670	0,8688	0,8726
EUR/JPY	125,33	-0,14%	-3,98%	125,33	125,33	125,33
EUR/CHF	1,0904	0,14%	-0,38%	1,0893	1,0880	1,0854
EUR/BRL	3,69	-0,33%	-6,79%	3,7844	3,8664	4,0311
EUR/PLN	4,1758	0,07%	1,09%	4,1988	4,2225	4,2682

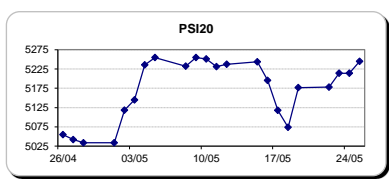


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1214	0,8653	125,33	1,0904	9,7337	7,4418	1,5097	1,50277	3,6900	9,3770
USD	0,8920	-	0,7726	111,87	0,9722	8,6807	6,6374	1,3439	1,3396	3,2855	8,3423

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,390	0,53	13,61
BANCO BPI	1,072	-0,83	-5,22
BCP	0,2302	3,28	24,80
MONTEPIO	0,409	-2,39	-2,85
CORT. AMORIM	11,615	-0,39	36,65
CTT	5,330	0,06	-17,30
EDP	3,189	0,63	10,19
EDP R	6,972	0,30	15,51
GALP	14,145	0,21	-0,32
J MARTINS	17,295	-0,75	17,33
MOTA ENGIL	2,718	-0,40	68,82
NOS	5,367	0,19	-4,81
PHAROL	0,270	5,47	30,43
NAVIGATOR	4,013	0,43	22,91
REN	2,965	-0,34	9,90
SEMAPA	16,415	0,83	22,50
SONAE CAP.	0,902	1,46	20,59
SONAE SGPS	0,916	-0,22	4,81

Maiores ganhos/perdas	
Título	Varição %
PHAROL	5,47
BCP	3,28
SONAE CAP.	1,46
SEMAPA	0,83
EDP	0,63
CORT. AMORIM	-0,39
MOTA ENGIL	-0,40
J MARTINS	-0,75
BANCO BPI	-0,83
MONTEPIO	-2,39



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.244,80	0,59%	12,09%	5.291,59	4.175,28
CAC40	5.337,16	-0,08%	9,77%	5.442,10	3.955,98
ESTX 50 PR	3.584,55	-0,06%	8,94%	3.666,80	2.678,27
XTRA DAX	12.621,72	-0,17%	9,94%	12.841,66	9.214,10
S&P 500	2.413,28	0,37%	7,79%	2.417,58	1.991,68
IBEX 35	10.937,70	0,28%	16,95%	11.184,40	7.579,80
NIKKEI 225	19.813,13	0,36%	3,66%	19.998,49	14.864,01

