

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

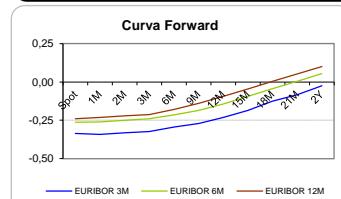
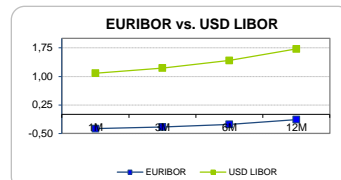
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RENTA FIXA

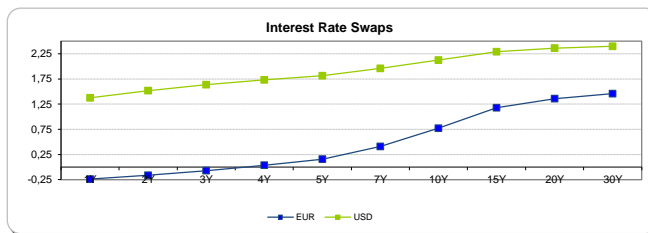
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,0887	0	9	0,2495	-0,7874
3M	-0,3290	0	0	3M	1,2190	0	4	0,2909	-0,7296
6M	-0,2590	0	-1	6M	1,4171	0	-2	0,4244	-0,6620
12M	-0,1340	0	-1	12M	1,7229	0	-6	0,6233	-0,4916

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2390	-1	-2	-0,0966	0,3677	0,8900
2Y	-0,1620	0	-3	0,0016	0,5004	1,0280
3Y	-0,0710	-1	-5	0,1248	0,6316	1,1620
4Y	0,0370	-1	-6	0,2522	0,7600	1,2840
5Y	0,1560	-1	-7	0,3770	0,8920	1,3918
7Y	0,4090	-2	-7	0,6370	1,1290	1,5688
10Y	0,7710	-2	-6	0,9770	1,3802	1,7070
15Y	1,1760	-2	-3	1,3074	1,5768	1,7870
20Y	1,3570	-2	-2	1,4460	1,6371	1,7780
30Y	1,4560	-2	0	1,5090	1,6330	1,7210

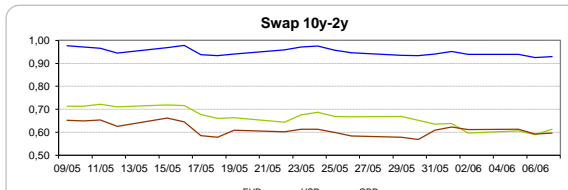
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3730	-4	-4	1,6741	2,0280	2,2885
2Y	1,5170	1	-10	1,7390	2,1121	2,3465
3Y	1,6340	2	-14	1,8718	2,1773	2,3385
4Y	1,7290	2	-16	1,9466	2,2170	2,4330
5Y	1,8110	2	-18	2,0166	2,2685	2,4904
7Y	1,9570	2	-19	2,1185	2,3545	2,5205
10Y	2,1220	2	-18	2,2555	2,4395	2,5595
15Y	2,2870	2	-17	2,3775	2,4850	2,5380
20Y	2,3600	2	-16	2,4475	2,5155	2,5275
30Y	2,3970	2	-15	2,4617	2,4575	2,5553

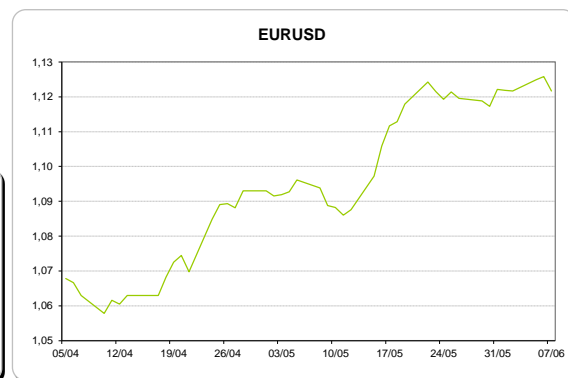
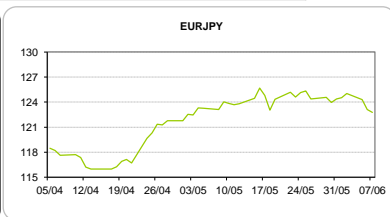
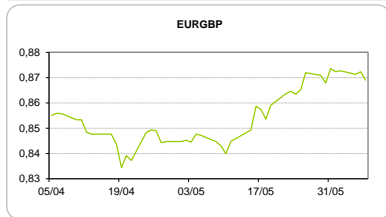


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,35	-1,77	-1,13	OT 2Y	0,222	0,02	-14,80
JETFUEL	454,25	0,75	5,75	OT 5Y	1,464	0,02	-40,90
DIESEL	437,00	-2,00	-6,00	OT 10Y	3,097	0,01	-30,70
COBRE	5.618,00	-12,00	31,00	BUND 10Y	-0,354	0,94	-19,70
ZINCO	2.444,50	-27,25	-134,00	SCHATZ 2Y	-0,076	0,23	-9,70
OURO	1.289,31	-4,86	67,71	T-NOTE 10Y	2,923	2,52	-18,10
TRIGO	442,50	6,75	0,25	T-NOTE 2Y	1,824	2,66	-6,50
LICENÇA C02	4,89	-0,08	0,31	GILT 10Y	1,020	1,74	-16,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1217	-0,36%	2,55%	1,1272	1,1328	1,1448
EUR/GBP	0,86908	0,37%	-2,81%	0,8708	0,8726	0,8765
EUR/JPY	122,78	0,28%	0,26%	122,78	122,78	122,78
EUR/CHF	1,0854	-0,05%	0,52%	1,0842	1,0830	1,0803
EUR/BRL	3,6848	0,37%	-5,20%	3,7751	3,8522	4,0138
EUR/PLN	4,2059	-0,26%	0,54%	4,2289	4,2518	4,2990

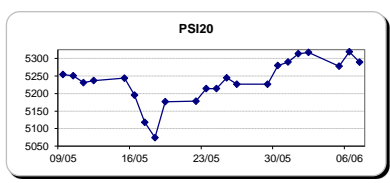


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1217	0,8691	122,78	1,0854	9,7777	7,4376	1,5177	1,48821	3,6848	9,5431
USD	0,8879	-	0,7718	109,335	0,9637	8,6937	6,6039	1,3497	1,3236	3,2723	8,4921

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,374	-0,61	13,20
BANCO BPI	1,061	0,09	-6,19
BCP	0,2270	-2,78	23,06
MONTEPIO	0,563	-3,76	33,73
CORT. AMORIM	12,765	0,91	50,18
CTT	5,644	-0,12	-12,43
EDP	3,241	-0,49	11,99
EDP R	6,960	-0,53	15,31
GALP	13,615	-0,15	-4,05
J MARTINS	18,010	1,61	22,18
MOTA ENGIL	2,612	-2,94	62,24
NOS	5,513	0,22	-2,22
PHAROL	0,276	-4,83	33,33
NAVIGATOR	4,020	0,68	23,12
REN	2,884	-1,74	6,89
SEMAPA	16,700	-1,27	24,63
SONAE CAP.	0,875	-1,35	16,98
SONAE SGPS	0,904	-1,31	3,43

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	1,61
CORT. AMORIM	0,91
NAVIGATOR	0,68
NOS	0,22
BANCO BPI	0,09
REN	-1,74
BCP	-2,78
MOTA ENGIL	-2,94
MONTEPIO	-3,76
PHAROL	-4,83



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.289,56	-0,56%	13,04%	5.343,75	4.175,28
CAC40	5.265,53	-0,07%	8,29%	5.442,10	3.955,98
ESTX 50 PR	3.548,84	-0,15%	7,85%	3.666,80	2.678,27
XTRA DAX	12.672,49	-0,14%	10,38%	12.878,59	9.214,10
S&P 500	2.430,98	0,07%	8,58%	2.440,23	1.991,68
IBEX 35	10.871,70	-0,07%	16,25%	11.184,40	7.579,80
NIKKEI 225	19.984,62	0,02%	4,55%	20.239,81	14.864,01

