

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

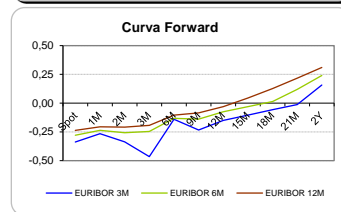
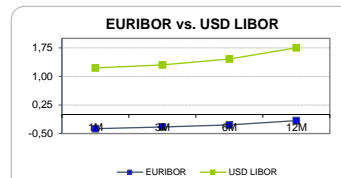
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RENTA FIXA

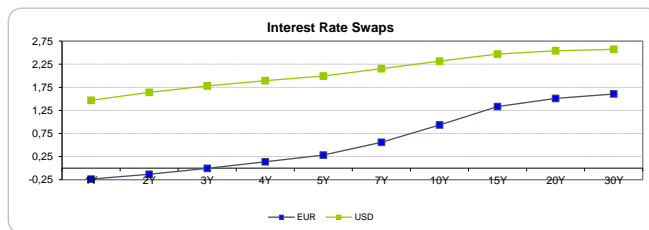
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2233	0	14	0,2544	-0,7772
3M	-0,3300	0	0	3M	1,3030	0	8	0,3036	-0,7244
6M	-0,2730	0	-2	6M	1,4571	0	4	0,4576	-0,6530
12M	-0,1610	0	-3	12M	1,7512	0	3	0,6660	-0,4864

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2370	0	0	-0,0149	0,6285	1,2200
2Y	-0,1330	0	3	0,1473	0,7860	1,3470
3Y	-0,0030	1	6	0,3113	0,9290	1,4705
4Y	0,1380	1	9	0,4703	1,0635	1,5820
5Y	0,2820	2	11	0,6180	1,1925	1,6785
7Y	0,5610	2	14	0,8915	1,4165	1,8250
10Y	0,9350	2	15	1,2255	1,6475	1,9540
15Y	1,3330	3	14	1,5406	1,8224	2,0155
20Y	1,5100	3	14	1,6657	1,8665	1,9975
30Y	1,6050	3	13	1,7135	1,8475	1,9320

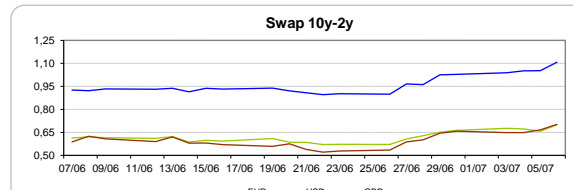
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4680	2	10	1,8393	2,2795	2,5910
2Y	1,6400	4	14	1,9500	2,3535	2,6362
3Y	1,7780	4	16	2,0565	2,4195	2,6015
4Y	1,8940	5	18	2,1689	2,5032	2,7070
5Y	1,9960	6	20	2,2491	2,5250	2,7367
7Y	2,1530	6	21	2,3744	2,6271	2,7520
10Y	2,3160	5	21	2,5052	2,6998	2,7830
15Y	2,4690	5	20	2,5970	2,7005	2,7610
20Y	2,5400	4	20	2,6430	2,7400	2,7470
30Y	2,5720	4	19	2,6530	2,6780	2,7440

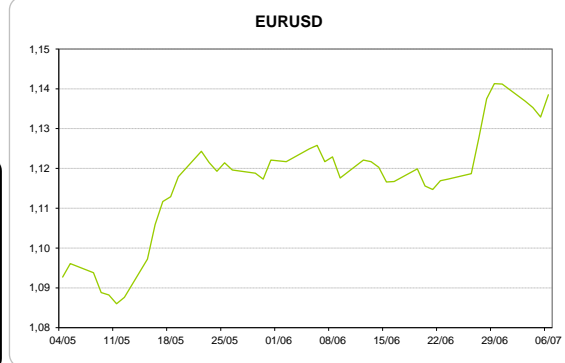
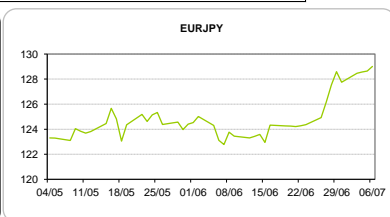
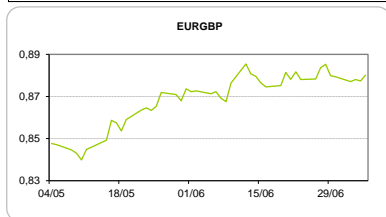


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,87	1,08	-1,55	OT 2Y	0,121	0,04	-8,50
JETFUEL	445,25	-13,25	-8,25	OT 5Y	1,315	0,05	-13,40
DIESEL	450,25	-9,25	11,25	OT 10Y	3,063	0,09	-2,20
COBRE	5.850,00	-51,00	213,00	BUND 10Y	-0,042	10,20	32,20
ZINCO	2.782,00	-14,00	304,25	SCHATZ 2Y	0,069	2,76	14,70
OURO	1.223,96	-3,02	-70,21	T-NOTE 10Y	3,091	3,67	19,30
TRIGO	546,50	-13,50	96,25	T-NOTE 2Y	1,916	0,00	11,80
LICENÇA C02	5,26	0,22	0,29	GILT 10Y	1,339	6,96	33,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1385	0,49%	1,13%	1,1441	1,1501	1,1622
EUR/GBP	0,88013	-0,32%	-0,89%	0,8819	0,8840	0,8884
EUR/JPY	129,01	-0,29%	-4,57%	129,01	129,01	129,01
EUR/CHF	1,0989	-0,40%	-1,27%	1,0978	1,0965	1,0942
EUR/BRL	3,7714	-0,99%	-1,94%	3,8583	3,9352	4,0912
EUR/PLN	4,2347	-0,14%	-0,99%	4,2564	4,2791	4,3256

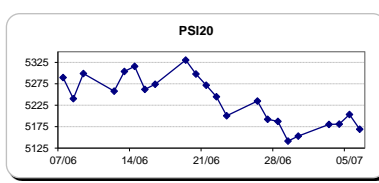


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1385	0,8801	129,01	1,0989	9,6367	7,4364	1,4754	1,50418	3,7714	9,5319
USD	0,8770	-	0,7724	113,155	0,9630	8,4547	6,5221	1,2943	1,3193	3,3151	8,3642

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,032	-1,61	4,35
BANCO BPI	1,055	-0,57	-6,72
BCP	0,2405	-0,66	30,38
MONTEPIO	0,978	-1,21	132,30
CORT. AMORIM	12,690	-0,16	49,29
CTT	5,547	0,62	-13,93
EDP	2,822	-1,26	-2,49
EDP R	6,893	-1,88	14,20
GALP	13,110	-0,98	-7,61
J MARTINS	17,285	0,41	17,27
MOTA ENGIL	2,350	-2,57	45,96
NOS	5,251	0,04	-6,86
PHAROL	0,307	-0,97	48,31
NAVIGATOR	3,754	0,19	18,47
REN	2,690	-1,07	-0,30
SEMAPA	16,785	-1,26	25,26
SONAE CAP.	0,885	-0,34	18,32
SONAE SGPS	0,962	-0,41	10,07
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
CTT	0,62
J MARTINS	0,41
NAVIGATOR	0,19
NOS	0,04
EDP	-1,26
SEMAPA	-1,26
ALTRI	-1,61
EDP R	-1,88
MOTA ENGIL	-2,57



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.169,10	-0,66%	10,47%	5.359,19	4.316,77
CAC40	5.152,40	-0,53%	5,97%	5.442,10	4.062,07
ESTX 50 PR	3.461,58	-0,48%	5,20%	3.666,80	2.742,66
XTRA DAX	12.381,25	-0,58%	7,84%	12.951,54	9.304,01
S&P 500	2.421,26	-0,46%	8,16%	2.453,82	2.074,02
IBEX 35	10.488,60	-0,33%	12,15%	11.184,40	7.857,80
NIKKEI 225	19.994,06	-0,44%	4,60%	20.318,11	15.106,52

