

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

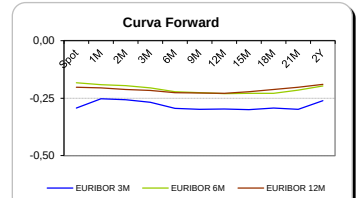
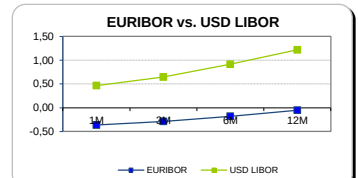
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RENTA FIXA

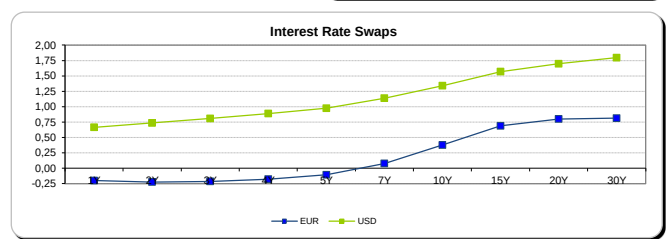
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3640	0	-2	1M	0,4666	1	1	0,5144	-0,8356
3M	-0,2860	0	-3	3M	0,6461	2	-3	0,5578	-0,7842
6M	-0,1790	0	-3	6M	0,9137	2	-6	0,6706	-0,7016
12M	-0,0510	0	-4	12M	1,2163	1	-10	0,9134	-0,5920

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2005	0	-4	-0,2298	-0,0624	0,3800
2Y	-0,2230	-1	-7	-0,2100	0,0433	0,5097
3Y	-0,2130	-1	-8	-0,1606	0,1544	0,6291
4Y	-0,1770	-2	-10	-0,0832	0,2751	0,7347
5Y	-0,1070	-2	-10	0,0086	0,3926	0,8325
7Y	0,0790	-2	-12	0,2197	0,5975	0,9651
10Y	0,3770	-1	-15	0,4994	0,7971	1,0674
15Y	0,6880	-1	-20	0,7474	0,9285	1,0894
20Y	0,8000	-1	-24	0,8290	0,9475	1,0440
30Y	0,8140	0	-27	0,8230	0,8963	0,9526

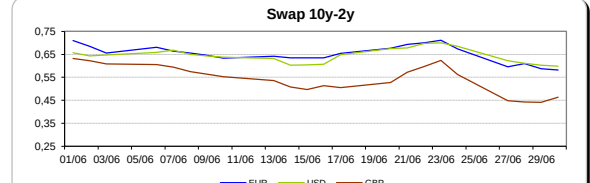
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6650	1	-20	0,8035	1,1050	1,4760
2Y	0,7360	2	-29	0,8630	1,1990	1,5430
3Y	0,8090	2	-33	0,9430	1,2900	1,6020
4Y	0,8890	2	-35	1,0300	1,3690	1,6585
5Y	0,9750	2	-35	1,1170	1,4380	1,7270
7Y	1,1380	1	-36	1,2710	1,5595	1,7925
10Y	1,3420	0	-36	1,4731	1,6930	1,8720
15Y	1,5700	-2	-36	1,6450	1,8140	1,9405
20Y	1,6980	-2	-37	1,7430	1,8710	1,9620
30Y	1,7960	-3	-37	1,8185	1,9015	1,9615

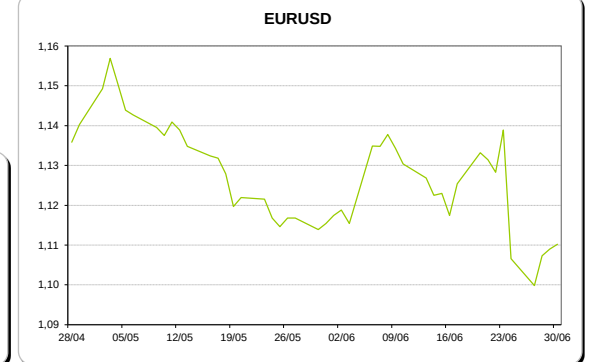
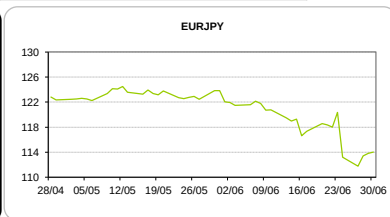
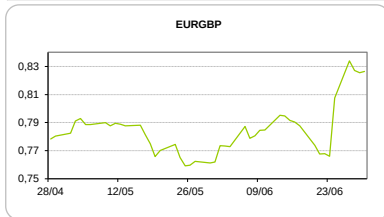


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,69	-0,92	-0,20	OT 2Y	0,592	-0,06	9,00
JETFUEL	445,75	17,25	-28,75	OT 5Y	1,842	-0,04	2,80
DIESEL	457,50	21,75	3,25	OT 10Y	3,040	-0,05	-2,30
COBRE	4.840,50	20,00	143,00	BUND 10Y	-0,530	-2,28	-30,80
ZINCO	2.086,00	13,50	188,00	SCHATZ 2Y	-0,034	-0,69	-13,70
OURO	1.319,85	0,83	104,52	T-NOTE 2Y	2,268	-1,48	-34,00
TRIGO	443,25	-1,25	-32,25	T-NOTE 10Y	1,105	-2,99	-33,70
LICENÇA C02	4,49	-0,03	-1,61	GILT 10Y	0,981	-5,48	-55,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1102	0,11%	-0,47%	1,1140	1,1180	1,1262
EUR/GBP	0,8265	-0,12%	-7,82%	0,8286	0,8306	0,8346
EUR/JPY	114,05	-0,18%	8,58%	114,05	114,05	114,05
EUR/CHF	1,0810	0,80%	2,34%	1,0790	1,0771	1,0731
EUR/BRL	3,5356	1,33%	13,64%	3,6468	3,7578	3,9604
EUR/PLN	4,3959	0,54%	-0,25%	4,4199	4,4409	4,4786

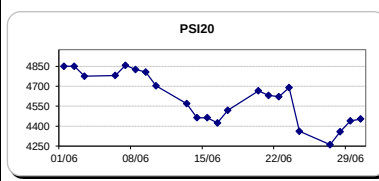


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1102	0,8265	114,05	1.0810	9,4109	7,4388	1,4363	1,48581	3,5356	9,2877
USD	0,8997	-	0,7451	102.64	0,9739	8,4702	6,6934	1,2986	1,3432	3,2010	8,3627

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	2,906	-0,21	-39,08
BANCO BPI	1,108	0,91	1,56
BCP	0,018	-3,70	-62,76
MONTEPIO	0,506	0,00	-22,75
CORT. AMORIM	7,205	0,13	21,13
CTT	7,114	-2,01	-19,65
EDP	2,754	0,11	-17,07
EDP R	6,780	0,38	-6,48
GALP	12,500	2,97	16,60
J MARTINS	14,160	2,61	18,05
MOTA ENGIL	1,488	0,54	-22,70
NOS	5,450	-0,18	-24,79
PHAROL	0,104	-0,95	-51,87
NAVIGATOR	2,514	-1,64	-27,98
REN	2,533	0,56	-8,95
SEMAPA	9,901	-0,99	-22,01
SONAE CAP.	0,544	0,37	6,67
SONAE SGPS	0,705	-3,03	-32,73

Maiores ganhos/perdas	
Título	Variação %
GALP	2,97
J MARTINS	2,61
BANCO BPI	0,91
REN	0,56
MOTA ENGIL	0,54
SEMAPA	-0,99
NAVIGATOR	-1,64
CTT	-2,01
SONAE SGPS	-3,03
BCP	-3,70



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.453,66	0,31%	-16,18%	5.929,72	4.175,28
CAC40	4.237,48	1,00%	-8,62%	5.217,80	3.892,46
ESTX 50 PR	2.864,74	1,15%	-12,33%	3.714,26	2.672,73
XTRA DAX	9.680,09	0,71%	-9,89%	11.802,37	8.699,29
S&P 500	2.082,01	0,57%	1,89%	2.132,82	1.810,10
IBEX 35	8.163,30	0,72%	-14,47%	11.612,60	7.579,80
NIKKEI 225	15.575,92	0,06%	-18,17%	20.946,93	14.864,01

