

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

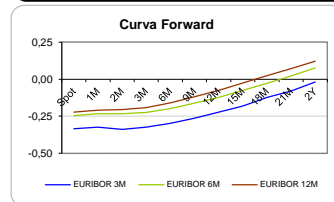
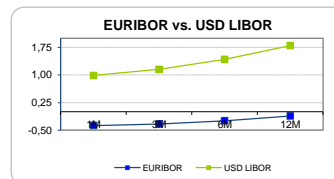
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RENTA FIXA

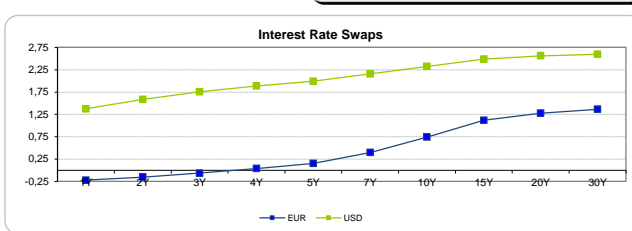
INTERBANK OFFERED RATES							
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)
1M	-0,3720	0	0	1M	0,9856	0	15
3M	-0,3300	0	0	3M	1,1504	0	5
6M	-0,2420	0	0	6M	1,4229	0	0
12M	-0,1150	0	0	12M	1,7959	0	-1

INTEREST RATE SWAPS							
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y	
1Y	-0,2211	0	-2	-0,0746	0,3666	0,8851	
2Y	-0,1520	1	-1	0,0227	0,4953	1,0195	
3Y	-0,0630	1	0	0,1365	0,6249	1,1450	
4Y	0,0410	1	1	0,2569	0,7565	1,2575	
5Y	0,1540	1	1	0,3809	0,8825	1,3470	
7Y	0,3980	1	2	0,6310	1,1027	1,5052	
10Y	0,7430	1	-1	0,9477	1,3259	1,6337	
15Y	1,1190	1	-3	1,2462	1,4949	1,6942	
20Y	1,2810	1	-3	1,3689	1,5458	1,6774	
30Y	1,3660	1	-3	1,4175	1,5342	1,6164	

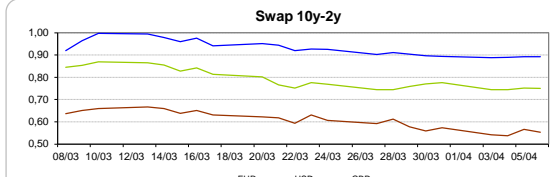
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3750	-1	-1	1,7832	2,2720	2,5699
2Y	1,5850	-1	-9	1,8915	2,3450	2,5900
3Y	1,7560	-1	-13	2,0320	2,4100	2,6320
4Y	1,8870	-1	-16	2,1250	2,4650	2,6695
5Y	1,9920	-1	-16	2,2060	2,5140	2,7245
7Y	2,1550	-1	-17	2,3330	2,6221	2,7520
10Y	2,3240	-1	-16	2,4959	2,7019	2,7875
15Y	2,4880	-1	-15	2,6170	2,7185	2,7780
20Y	2,5620	-1	-13	2,6672	2,7721	2,7620
30Y	2,5950	0	-12	2,6784	2,6880	2,7405

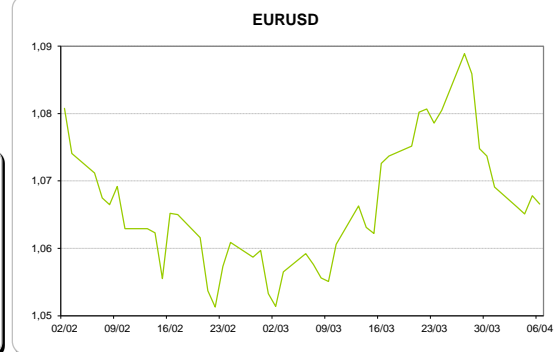
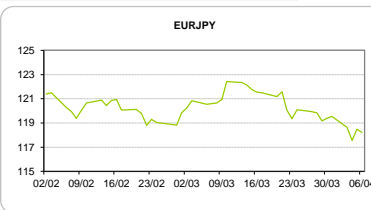
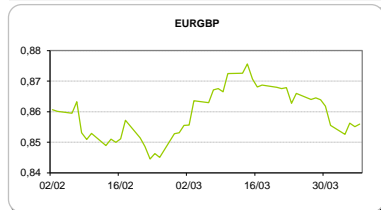


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,85	0,49	-1,41	OT 2Y	0,487	-0,08	47,30
JETFUEL	489,25	2,25	-2,75	OT 5Y	2,217	-0,02	36,70
DIESEL	489,75	3,25	-3,00	OT 10Y	3,904	-0,05	-6,90
COBRE	5.924,50	115,50	-22,00	BUND 10Y	-0,176	0,30	-7,90
ZINCO	2.756,25	41,50	-15,75	SCHATZ 2Y	-0,156	1,83	2,50
OURO	1.252,10	-3,60	26,81	T-NOTE 10Y	3,075	0,32	-16,10
TRIGO	422,50	-7,25	-36,00	T-NOTE 2Y	1,783	0,38	-14,00
LICENÇA C02	5,09	0,27	-0,40	GILT 10Y	1,055	1,28	-9,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0666	-0,11%	0,70%	1,0712	1,0764	1,0878
EUR/GBP	0,8559	-0,09%	0,83%	0,8576	0,8595	0,8635
EUR/JPY	118,23	0,22%	1,96%	118,23	118,23	118,23
EUR/CHF	1,0698	0,15%	0,12%	1,0686	1,0672	1,0643
EUR/BRL	3,3163	0,33%	0,15%	3,3989	3,4797	3,6264
EUR/PLN	4,2350	-0,03%	1,68%	4,2568	4,2795	4,3245



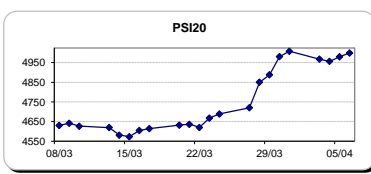
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0666	0,8559	118,23	1,0698	9,5964	7,4360	1,4282	1,41171	3,3163	9,1796
USD	0,9383	-	0,8003	110,88	1,0040	8,9995	6,9762	1,3411	1,3240	3,1180	8,6009

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,222	0,76	9,27
BANCO BPI	1,047	-0,29	-7,43
BCP	0,1845	1,43	0,02
MONTEPIO	0,416	-0,72	-1,19
CORT. AMORIM	10,685	-0,60	25,71
CTT	5,031	-0,87	-21,94
EDP	3,186	0,19	10,09
EDP R	6,989	0,00	15,79
GALP	14,435	0,73	1,73
J MARTINS	16,815	0,81	14,08
MOTA ENGIL	2,088	1,16	29,69
NOS	5,090	-1,55	-9,72
PHAROL	0,350	-0,57	69,08
NAVIGATOR	3,803	0,53	16,48
REN	2,919	1,50	8,19
SEMAPA	14,565	-0,31	8,69
SONAE CAP.	0,867	1,29	15,91
SONAE SGPS	0,931	2,20	6,52

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	2,20
REN	1,50
BCP	1,43
SONAE CAP.	1,29
MOTA ENGIL	1,16
PHAROL	-0,57
CORT. AMORIM	-0,60
MONTEPIO	-0,72
CTT	-0,87
NOS	-1,55



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.999,09	0,39%	6,84%	5.125,03	4.175,28
CAC40	5.121,44	0,58%	5,33%	5.132,93	3.955,98
ESTX 50 PR	3.489,57	0,49%	6,05%	3.508,11	2.678,27
XTRA DAX	12.230,89	0,11%	6,53%	12.375,58	9.214,10
S&P 500	2.360,43	0,31%	5,42%	2.400,98	1.991,68
IBEX 35	10.518,90	1,12%	12,48%	10.534,50	7.579,80
NIKKEI 225	18.597,06	-1,40%	-2,71%	19.668,01	14.864,01

