

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

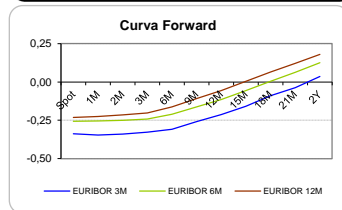
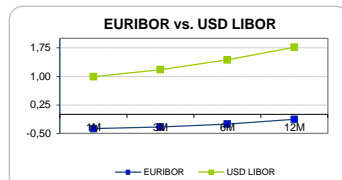
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RENTA FIXA

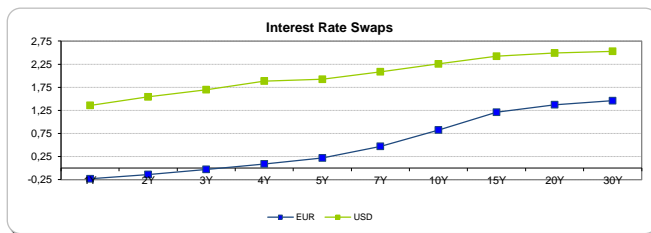
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,9924	0	0	0,2551	-0,7838
3M	-0,3300	0	0	3M	1,1796	0	2	0,3140	-0,7270
6M	-0,2510	0	-1	6M	1,4366	0	3	0,4532	-0,6590
12M	-0,1270	0	-1	12M	1,7657	-2	-2	0,6598	-0,4824

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2314	0	-1	1,7056	0,4506	0,9835
2Y	-0,1380	-1	2	0,0610	0,5876	1,1249
3Y	-0,0280	-2	5	0,1900	0,7232	1,2435
4Y	0,0920	-2	7	0,3226	0,8510	1,3550
5Y	0,2180	-3	9	0,4550	0,9739	1,4680
7Y	0,4710	-3	10	0,7089	1,2068	1,6230
10Y	0,8250	-3	11	1,0408	1,4442	1,7604
15Y	1,2080	-3	13	1,3612	1,6297	1,8329
20Y	1,3740	-3	14	1,4918	1,6826	1,8197
30Y	1,4600	-3	16	1,5476	1,6707	1,7554

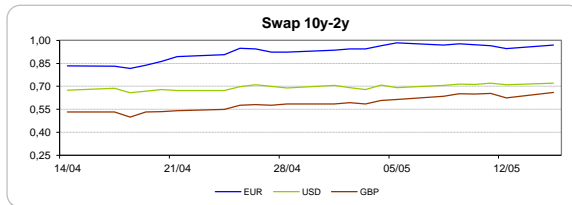
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3590	-3	-2	1,7056	2,1805	2,4460
2Y	1,5430	-5	-2	1,8315	2,2580	2,4960
3Y	1,6990	-6	-1	1,9671	2,3190	2,5315
4Y	1,8850	1	6	2,0606	2,3750	2,5760
5Y	1,9230	-6	0	2,1400	2,4230	2,6402
7Y	2,0850	-6	0	2,2460	2,5030	2,6620
10Y	2,2560	-6	0	2,3840	2,5860	2,6980
15Y	2,4210	-6	0	2,5070	2,6460	2,7060
20Y	2,4930	-6	0	2,5785	2,6530	2,6875
30Y	2,5280	-5	0	2,5897	2,6230	2,6878

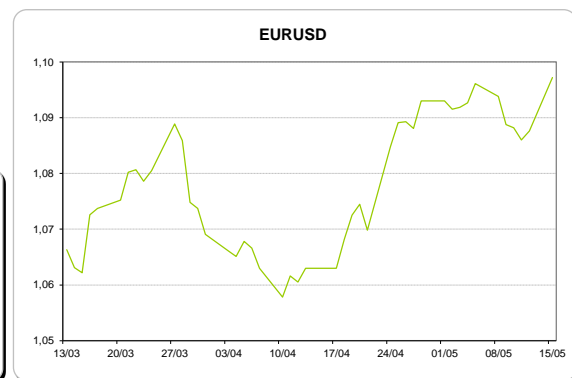
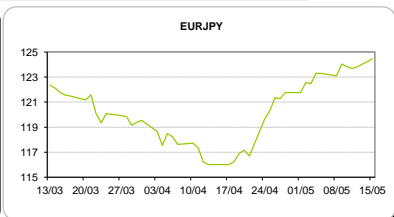
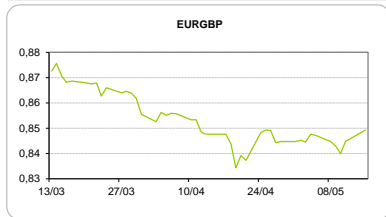


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,11	1,27	-4,26	OT 2Y	0,359	0,00	-4,20
JETFUEL	459,00	-2,50	-43,25	OT 5Y	1,791	-0,05	-46,60
DIESEL	457,25	0,25	-47,75	OT 10Y	3,379	0,01	-50,60
COBRE	5.568,00	16,50	-68,50	BUND 10Y	-0,040	2,62	22,30
ZINCO	2.549,00	-31,00	-41,50	SCHATZ 2Y	-0,060	-0,23	17,50
OURO	1.231,79	3,66	-53,90	T-NOTE 10Y	3,034	0,48	6,70
TRIGO	422,75	-10,00	-20,00	T-NOTE 2Y	1,771	0,76	4,50
LICENÇA C02	4,37	-0,09	-0,58	GILT 10Y	1,075	4,77	9,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0972	0,88%	3,22%	1,1023	1,1078	1,1194
EUR/GBP	0,84928	-0,40%	-0,19%	0,8509	0,8527	0,8565
EUR/JPY	124,45	-0,51%	-6,78%	124,45	124,45	124,45
EUR/CHF	1,0938	0,03%	-2,25%	1,0926	1,0914	1,0888
EUR/BRL	3,4071	0,20%	-3,14%	3,4934	3,5673	3,7128
EUR/PLN	4,1966	0,40%	1,12%	4,2191	4,2420	4,2873

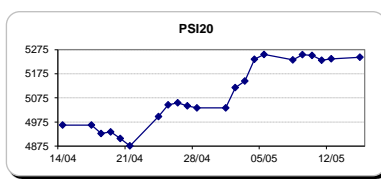


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0972	0,8493	124,45	1,0938	9,6861	7,4391	1,4978	1,479	3,4071	9,3790
USD	0,9110	-	0,7743	113,615	0,9966	8,8228	6,7770	1,3657	1,3477	3,1048	8,5398

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,274	1,88	10,61
BANCO BPI	1,089	0,93	-3,71
BCP	0,2207	0,32	19,65
MONTEPIO	0,419	2,70	-0,48
CORT. AMORIM	11,245	-1,36	32,29
CTT	5,858	1,33	-9,11
EDP	3,088	-6,42	6,70
EDP R	6,992	0,16	15,84
GALP	14,500	1,22	2,18
J MARTINS	17,390	2,66	17,98
MOTA ENGIL	2,606	3,91	61,86
NOS	5,500	0,79	-2,45
PHAROL	0,266	-1,12	28,50
NAVIGATOR	4,045	1,20	23,89
REN	2,885	-0,35	6,93
SEMAPA	15,785	2,40	17,80
SONAE CAP.	0,999	4,39	33,56
SONAE SGPS	0,965	1,79	10,41
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	4,39
MOTA ENGIL	3,91
MONTEPIO	2,70
J MARTINS	2,66
SEMAPA	2,40
REN	-0,35
PHAROL	-1,12
CORT. AMORIM	-1,36
EDP	-6,42



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.243,60	0,12%	12,06%	5.291,59	4.175,28
CAC40	5.417,40	0,22%	11,42%	5.442,10	3.955,98
ESTX 50 PR	3.641,88	0,12%	10,68%	3.666,80	2.678,27
XTRA DAX	12.807,04	0,29%	11,55%	12.832,29	9.214,10
S&P 500	2.402,03	0,47%	7,29%	2.404,05	1.991,68
IBEX 35	10.957,80	0,56%	17,17%	11.184,40	7.579,80
NIKKEI 225	19.869,85	-0,07%	3,95%	19.989,94	14.864,01

