

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

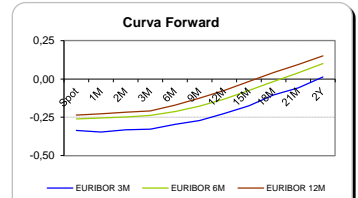
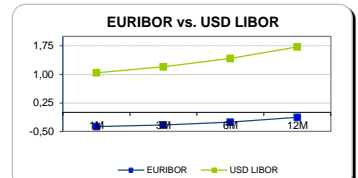
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RENTA FIXA

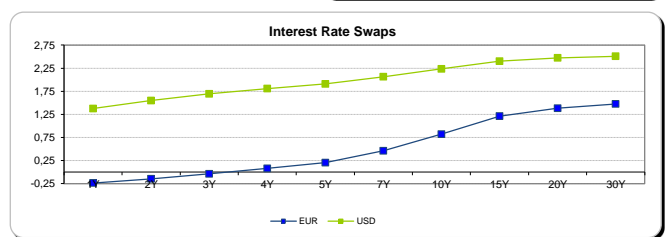
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,0438	1	5	0,2528	-0,7854
3M	-0,3290	0	0	3M	1,2004	0	3	0,3024	-0,7296
6M	-0,2540	0	-1	6M	1,4179	0	-1	0,4442	-0,6618
12M	-0,1300	0	-1	12M	1,7229	0	-5	0,6481	-0,4896

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2349	-1	-1	-0,0770	0,3980	0,9403
2Y	-0,1440	-1	-2	0,0365	0,5300	1,0735
3Y	-0,0370	-1	-2	0,1580	0,6660	1,1975
4Y	0,0810	-1	-1	0,2840	0,7995	1,3150
5Y	0,2050	-1	-1	0,4140	0,9270	1,4180
7Y	0,4600	-1	-1	0,6705	1,1570	1,5824
10Y	0,8210	-1	2	1,0015	1,3976	1,7120
15Y	1,2120	-1	4	1,3188	1,5828	1,7845
20Y	1,3840	-1	5	1,4515	1,6381	1,7735
30Y	1,4760	-1	7	1,5059	1,6285	1,7150

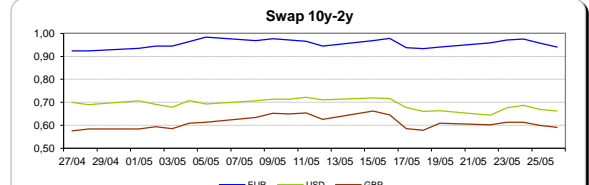
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3750	2	-1	1,6935	2,1318	2,3816
2Y	1,5480	3	-2	1,8079	2,1974	2,4405
3Y	1,6930	4	-3	1,9217	2,2575	2,4375
4Y	1,8100	5	-3	2,0064	2,3165	2,5234
5Y	1,9080	5	-3	2,0782	2,3660	2,5585
7Y	2,0640	5	-2	2,2012	2,4502	2,6172
10Y	2,2340	5	-1	2,3400	2,5357	2,6598
15Y	2,4000	6	0	2,4642	2,5965	2,6310
20Y	2,4730	6	1	2,5154	2,6152	2,6185
30Y	2,5090	6	2	2,5302	2,5445	2,6264

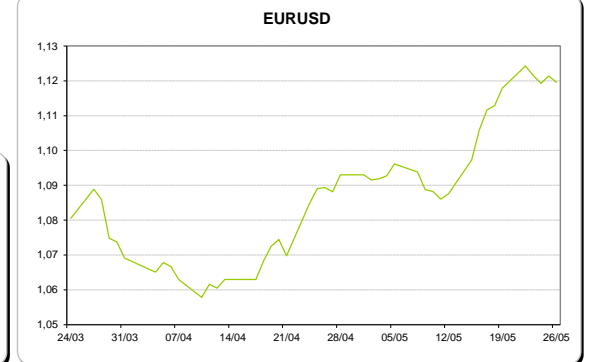
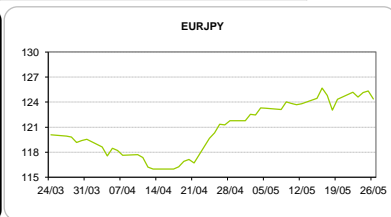
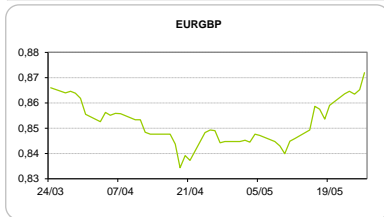


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,64	0,18	-0,77	OT 2Y	0,294	0,00	-9,00
JETFUEL	484,75	-8,25	17,50	OT 5Y	1,532	-0,06	-50,30
DIESEL	482,00	-6,25	10,25	OT 10Y	3,144	-0,05	-43,00
COBRE	5.729,50	42,00	18,00	BUND 10Y	-0,136	-3,79	-4,10
ZINCO	2.627,00	-2,50	26,50	SCHATZ 2Y	-0,094	-1,14	-1,80
OURO	1.266,44	10,75	-2,80	T-NOTE 10Y	2,953	-0,47	-6,60
TRIGO	437,25	6,50	10,75	T-NOTE 2Y	1,752	0,76	-0,80
LICENÇA C02	5,16	0,18	0,55	GILT 10Y	0,936	-3,36	-9,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1196	-0,16%	2,78%	1,1250	1,1306	1,1423
EUR/GBP	0,8719	-0,76%	2,62%	0,8737	0,8755	0,8793
EUR/JPY	124,38	0,76%	-2,44%	124,38	124,38	124,38
EUR/CHF	1,0892	0,11%	-0,56%	1,0881	1,0868	1,0843
EUR/BRL	3,6395	0,87%	-4,91%	3,7330	3,8096	3,9690
EUR/PLN	4,1827	-0,17%	1,06%	4,2058	4,2294	4,2755

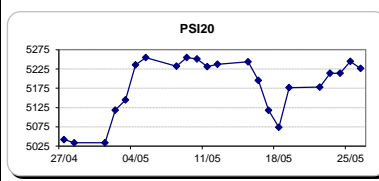


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1196	0,8719	124,38	1,0892	9,7098	7,4424	1,5030	1,50086	3,6395	9,3713
USD	0,8941	-	0,7817	111,25	0,9741	8,6857	6,6542	1,3453	1,3433	3,2555	8,3846

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,351	-0,89	12,60
BANCO BPI	1,071	-0,09	-5,31
BCP	0,2277	-1,09	23,44
MONTEPIO	0,419	2,44	-0,48
CORT. AMORIM	11,505	-0,95	35,35
CTT	5,303	-0,51	-17,72
EDP	3,195	0,19	10,40
EDP R	6,960	-0,17	15,31
GALP	13,855	-2,05	-2,36
J MARTINS	17,375	0,46	17,88
MOTA ENGIL	2,677	-1,51	66,27
NOS	5,425	1,08	-3,78
PHAROL	0,265	-1,85	28,02
NAVIGATOR	3,996	-0,42	22,39
REN	2,984	0,64	10,60
SEMAPA	16,330	-0,52	21,87
SONAE CAP.	0,897	-0,55	19,92
SONAE SGPS	0,913	-0,33	4,46

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	2,44
NOS	1,08
REN	0,64
J MARTINS	0,46
EDP	0,19
CORT. AMORIM	-0,95
BCP	-1,09
MOTA ENGIL	-1,51
PHAROL	-1,85
GALP	-2,05



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.226,58	-0,35%	11,70%	5.291,59	4.175,28
CAC40	5.336,64	-0,01%	9,76%	5.442,10	3.955,98
ESTX 50 PR	3.579,02	-0,15%	8,77%	3.666,80	2.678,27
XTRA DAX	12.602,18	-0,15%	9,76%	12.841,66	9.214,10
S&P 500	2.413,41	-0,07%	7,80%	2.418,71	1.991,68
IBEX 35	10.904,20	-0,31%	16,60%	11.184,40	7.579,80
NIKKEI 225	19.686,84	-0,64%	2,99%	19.998,49	14.864,01

