

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

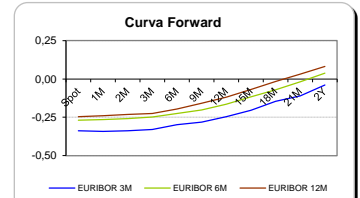
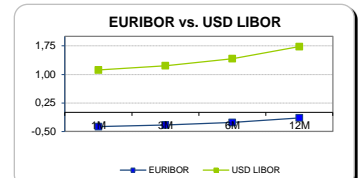
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RENTA FIXA

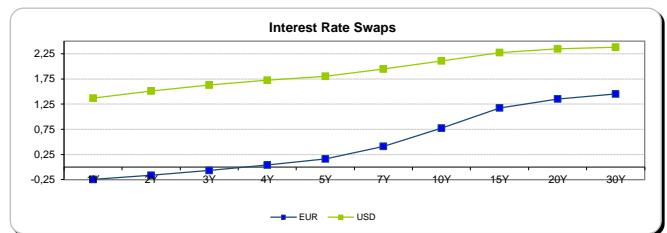
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,1171	2	12	0,2528	-0,7876
3M	-0,3310	0	0	3M	1,2281	1	4	0,2899	-0,7296
6M	-0,2640	0	-2	6M	1,4154	0	-2	0,4229	-0,6610
12M	-0,1400	-1	-2	12M	1,7284	0	-6	0,6209	-0,4890

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2464	0	-2	-0,1183	0,3576	0,8962
2Y	-0,1620	-1	-4	-0,0187	0,5009	1,0369
3Y	-0,0690	0	-6	0,1055	0,6280	1,1698
4Y	0,0400	0	-7	0,2380	0,7680	1,2938
5Y	0,1600	1	-8	0,3685	0,8995	1,3950
7Y	0,4100	1	-8	0,6305	1,1320	1,5710
10Y	0,7730	1	-7	0,9745	1,3856	1,7145
15Y	1,1750	1	-5	1,3113	1,5880	1,7995
20Y	1,3530	1	-3	1,4519	1,6481	1,7910
30Y	1,4510	1	-2	1,5156	1,6449	1,7361

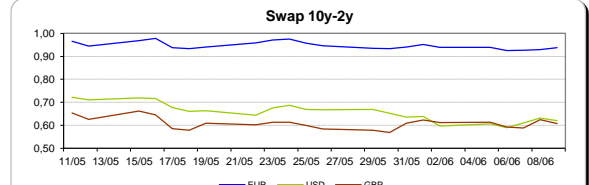
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3690	2	-5	1,7018	2,0906	2,3507
2Y	1,5110	2	-10	1,7744	2,1563	2,4032
3Y	1,6280	2	-14	1,9058	2,2198	2,3915
4Y	1,7230	2	-17	1,9824	2,2781	2,4855
5Y	1,8040	2	-19	2,0529	2,3272	2,5192
7Y	1,9460	2	-20	2,1727	2,4095	2,5761
10Y	2,1090	2	-20	2,3073	2,4942	2,6173
15Y	2,2720	2	-19	2,4276	2,5567	2,5845
20Y	2,3460	2	-18	2,4789	2,5733	2,5745
30Y	2,3820	1	-17	2,4923	2,5065	2,5851

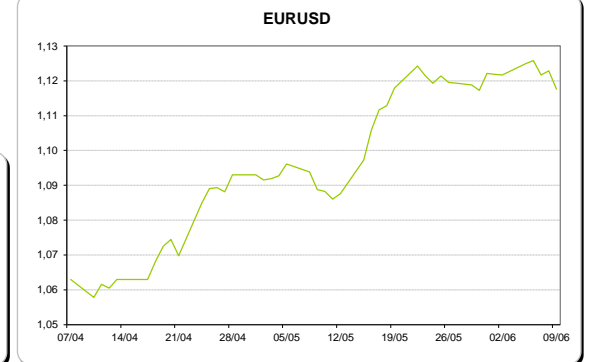
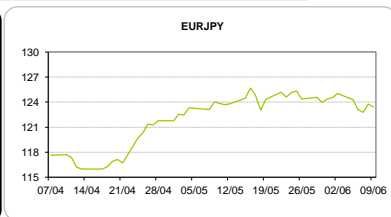
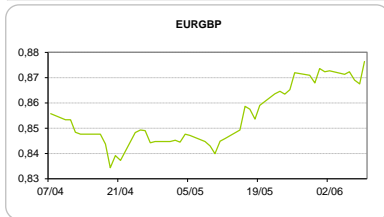


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,38	0,52	-0,73	OT 2Y	0,176	0,00	-18,50
JETFUEL	443,75	-4,00	0,25	OT 5Y	1,404	-0,01	-46,60
DIESEL	430,00	-0,25	-8,50	OT 10Y	3,017	-0,01	-37,90
COBRE	5.746,50	108,50	243,50	BUND 10Y	-0,364	0,29	-19,30
ZINCO	2.450,50	19,75	-135,25	SCHATZ 2Y	-0,094	-0,23	-11,50
OURO	1.267,55	-10,50	46,15	T-NOTE 10Y	2,947	1,73	-18,40
TRIGO	450,25	1,00	20,75	T-NOTE 2Y	1,847	1,90	-6,90
LICENÇA C02	5,02	-0,03	0,50	GILT 10Y	1,020	-3,21	-19,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1176	-0,47%	2,65%	1,1231	1,1287	1,1408
EUR/GBP	0,87638	-1,01%	-3,81%	0,8782	0,8800	0,8838
EUR/JPY	123,44	0,27%	0,49%	123,44	123,44	123,44
EUR/CHF	1,0856	-0,08%	0,91%	1,0845	1,0833	1,0806
EUR/BRL	3,6689	-0,31%	-5,49%	3,7577	3,8351	3,9916
EUR/PLN	4,1826	0,36%	1,18%	4,2052	4,2279	4,2758

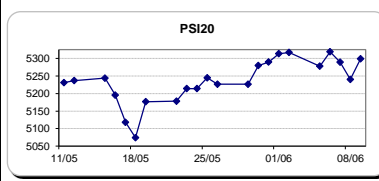


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1176	0,8764	123,44	1,0856	9,7545	7,4373	1,5032	1,48572	3,6689	9,5047
USD	0,8942	-	0,7851	110,68	0,9703	8,7288	6,6504	1,3431	1,3282	3,2771	8,5013

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,295	1,13	11,15
BANCO BPI	1,061	0,00	-6,19
BCP	0,2348	4,59	27,29
MONTEPIO	0,473	-5,78	12,35
CORT. AMORIM	12,650	-1,17	48,82
CTT	5,650	0,04	-12,34
EDP	3,271	1,08	13,03
EDP R	6,974	0,27	15,54
GALP	13,535	1,16	-4,62
J MARTINS	17,725	0,60	20,25
MOTA ENGIL	2,378	-4,50	47,70
NOS	5,450	0,11	-3,33
PHAROL	0,295	6,50	42,51
NAVIGATOR	3,964	0,69	21,41
REN	2,877	0,21	6,63
SEMAPA	16,880	1,14	25,97
SONAE CAP.	0,861	-0,81	15,11
SONAE SGPS	0,940	0,86	7,55

Maiores ganhos/perdas	
Título	Variação %
PHAROL	6,50
BCP	4,59
GALP	1,16
SEMAPA	1,14
ALTRI	1,13
SONAE CAP.	-0,81
CORT. AMORIM	-1,17
MOTA ENGIL	-4,50
MONTEPIO	-5,78



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.298,94	1,12%	13,24%	5.343,75	4.175,28
CAC40	5.299,71	0,67%	9,00%	5.442,10	3.955,98
ESTX 50 PR	3.586,07	0,62%	8,98%	3.666,80	2.678,27
XTRA DAX	12.815,72	0,80%	11,62%	12.878,59	9.214,10
S&P 500	2.444,21	0,43%	9,18%	2.446,20	1.991,68
IBEX 35	10.978,30	0,23%	17,39%	11.184,40	7.579,80
NIKKEI 225	20.013,26	0,52%	4,70%	20.239,81	14.864,01

