

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

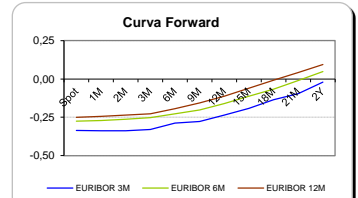
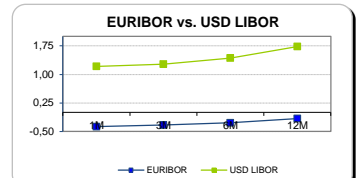
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RENTA FIXA

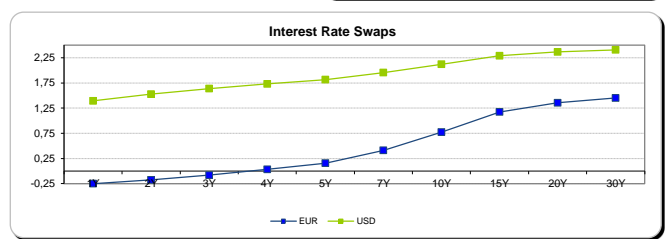
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,3740	0	0	1M	1,2122	0	21	0,2520
3M	-0,3290	0	0	3M	1,2736	1	9	0,2956
6M	-0,2710	0	-2	6M	1,4327	1	1	0,4328
12M	-0,1560	0	-3	12M	1,7323	0	-1	0,6341
								-0,7876
								-0,7306
								-0,6640
								-0,4942

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2500	0	-2	-0,1132	0,3554	0,9033
2Y	-0,1760	1	-4	-0,0090	0,4954	1,0391
3Y	-0,0800	2	-5	0,1117	0,6305	1,1710
4Y	0,0330	2	-6	0,2400	0,7659	1,2913
5Y	0,1560	2	-7	0,3705	0,8971	1,3920
7Y	0,4100	3	-7	0,6320	1,1322	1,5613
10Y	0,7740	3	-7	0,9705	1,3747	1,7081
15Y	1,1750	3	-6	1,2969	1,5666	1,7859
20Y	1,3540	3	-5	1,4366	1,6287	1,7695
30Y	1,4510	3	-5	1,4968	1,6235	1,7138

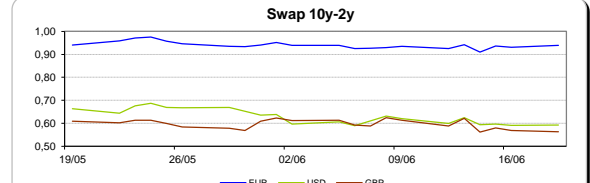
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3940	-1	4	1,7003	2,0450	2,2890
2Y	1,5250	-2	0	1,7685	2,1110	2,3360
3Y	1,6370	-3	-3	1,8670	2,1690	2,3575
4Y	1,7310	-3	-6	1,9430	2,2210	2,4200
5Y	1,8150	-3	-8	2,0090	2,2690	2,4852
7Y	1,9560	-2	-10	2,1230	2,3540	2,5120
10Y	2,1200	-2	-11	2,2570	2,4390	2,5540
15Y	2,2870	-2	-11	2,3795	2,4915	2,5505
20Y	2,3650	-2	-11	2,4280	2,5180	2,5575
30Y	2,4050	-2	-10	2,4420	2,4725	2,5584

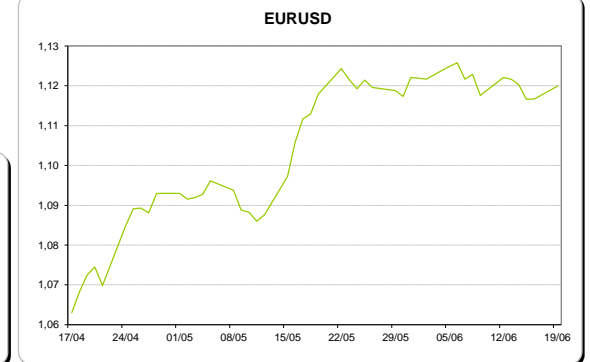
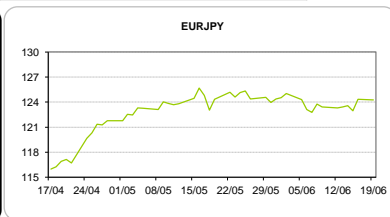
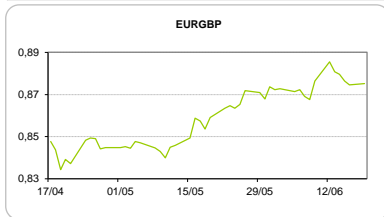


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,17	-0,20	-6,59	OT 2Y	0,040	-0,05	-28,40
JETFUEL	438,00	2,25	-31,25	OT 5Y	1,224	-0,03	-39,80
DIESEL	431,00	4,00	-35,00	OT 10Y	2,873	-0,05	-33,00
COBRE	5.673,00	2,00	52,00	BUND 10Y	-0,344	0,51	-9,30
ZINCO	2.512,50	23,00	-25,50	SCHATZ 2Y	-0,028	0,69	-0,70
OURO	1.247,92	-5,73	-7,99	T-NOTE 2Y	2,920	2,04	-5,70
TRIGO	487,25	5,75	38,75	T-NOTE 10Y	1,866	3,80	7,20
LICENÇA C02	4,91	0,03	0,06	GILT 10Y	1,044	1,19	-5,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1199	0,29%	0,18%	1,1254	1,1310	1,1430
EUR/GBP	0,87518	-0,07%	-1,84%	0,8770	0,8789	0,8830
EUR/JPY	124,26	0,06%	0,07%	124,26	124,26	124,26
EUR/CHF	1,0878	0,22%	0,28%	1,0866	1,0853	1,0827
EUR/BRL	3,6727	0,38%	-0,65%	3,7608	3,8353	3,9867
EUR/PLN	4,2158	-0,13%	-0,55%	4,2377	4,2602	4,3076



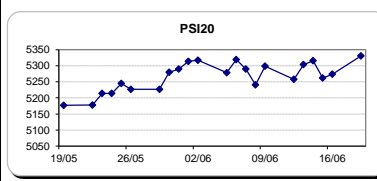
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1199	0,8752	124,26	1,0878	9,7516	7,4375	1,4735	1,46742	3,6727	9,4634
USD	0,8954	-	0,7841	111,26	0,9739	8,7299	6,6595	1,3203	1,3152	3,2869	8,4622

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,408	0,92	14,08
BANCO BPI	1,063	-1,57	-6,01
BCP	0,2429	2,27	31,68
MONTEPIO	0,528	1,93	25,42
CORT. AMORIM	13,100	2,34	54,12
CTT	5,585	0,94	-13,34
EDP	3,055	0,26	5,56
EDP R	7,029	-0,01	16,45
GALP	13,660	0,55	-3,74
J MARTINS	17,885	0,62	21,34
MOTA ENGIL	2,606	-1,73	61,86
NOS	5,420	0,06	-3,87
PHAROL	0,304	1,33	46,86
NAVIGATOR	4,000	2,56	22,51
REN	2,916	0,07	8,08
SEMAPA	17,350	1,91	29,48
SONAE CAP.	0,915	1,67	22,33
SONAE SGPS	0,969	4,31	10,87
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	4,31
NAVIGATOR	2,56
CORT. AMORIM	2,34
BCP	2,27
MONTEPIO	1,93
EDP R	-0,01
BANCO BPI	-1,57
MOTA ENGIL	-1,73



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.330,60	1,07%	13,92%	5.359,19	4.175,28
CAC40	5.310,72	0,90%	9,22%	5.442,10	3.955,98
ESTX 50 PR	3.579,58	1,01%	8,78%	3.666,80	2.678,27
XTRA DAX	12.888,95	1,07%	12,26%	12.921,17	9.214,10
S&P 500	2.449,78	0,68%	9,42%	2.452,25	1.991,68
IBEX 35	10.848,90	0,83%	16,00%	11.184,40	7.579,80
NIKKEI 225	20.067,75	0,62%	4,99%	20.239,81	14.864,01

