

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

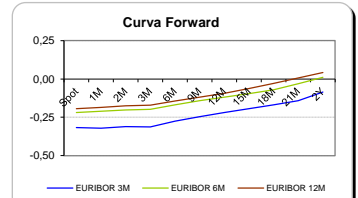
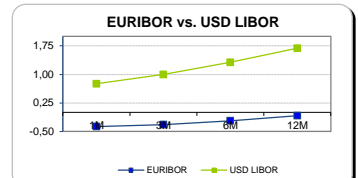
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RENTA FIXA

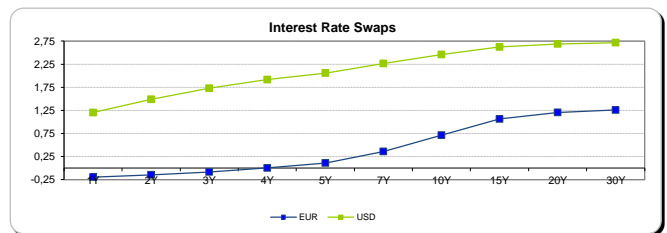
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,7561	0	17	0,2601	-0,7970
3M	-0,3170	0	0	3M	0,9971	0	7	0,3634	-0,7322
6M	-0,2170	0	0	6M	1,3160	0	4	0,5371	-0,6646
12M	-0,0820	0	0	12M	1,6879	0	6	0,7944	-0,4990

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1930	0	0	-0,0946	0,2513	0,8252
2Y	-0,1450	2	1	-0,0257	0,3964	0,9751
3Y	-0,0830	2	0	0,0692	0,5388	1,1106
4Y	0,0040	1	0	0,1885	0,6837	1,2268
5Y	0,1130	1	1	0,3151	0,8214	1,3207
7Y	0,3610	1	4	0,5785	1,0530	1,4577
10Y	0,7130	1	7	0,8996	1,2656	1,5715
15Y	1,0650	1	9	1,1800	1,4168	1,6101
20Y	1,2070	1	10	1,2859	1,4477	1,5686
30Y	1,2580	1	10	1,3075	1,4150	1,4912

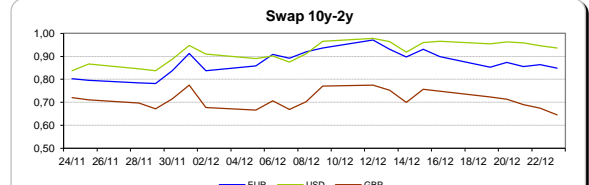
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2020	0	13	1,8010	2,4600	2,7330
2Y	1,4890	-2	21	1,9820	2,5400	2,7640
3Y	1,7300	-3	25	2,1470	2,6030	2,7770
4Y	1,9160	-3	28	2,2843	2,6490	2,8150
5Y	2,0590	-3	29	2,3520	2,6880	2,8595
7Y	2,2680	-3	29	2,5038	2,7470	2,8720
10Y	2,4610	-2	30	2,6010	2,8343	2,8910
15Y	2,6240	-1	30	2,7252	2,8400	2,8685
20Y	2,6890	-1	29	2,7576	2,8290	2,8430
30Y	2,7150	-1	28	2,7541	2,7770	2,8100

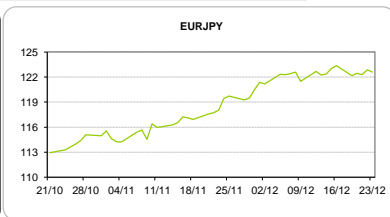


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,06	0,01	5,06	OT 2Y	0,198	-0,03	-23,40
JETFUEL	484,25	-5,00	39,75	OT 5Y	1,927	-0,05	-23,70
DIESEL	490,00	-3,00	37,75	OT 10Y	3,743	-0,06	6,50
COBRE	5.529,00	13,00	-95,00	BUND 10Y	-0,270	-3,44	-8,20
ZINCO	2.621,50	11,00	23,75	SCHATZ 2Y	-0,135	-0,46	-9,80
OURO	1.133,52	5,11	-54,69	T-NOTE 10Y	3,246	-0,97	14,10
TRIGO	395,50	-1,50	-28,25	T-NOTE 2Y	1,817	-0,38	9,50
LICENÇA C02	6,27	0,18	0,85	GILT 10Y	1,360	-3,98	-18,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0446	0,02%	-1,47%	1,0497	1,0546	1,0657
EUR/GBP	0,85278	-0,74%	0,13%	0,8547	0,8569	0,8614
EUR/JPY	122,6	0,21%	-3,72%	122,60	122,60	122,60
EUR/CHF	1,0727	-0,21%	0,03%	1,0715	1,0702	1,0674
EUR/BRL	3,4171	0,55%	4,68%	3,5199	3,6170	3,7957
EUR/PLN	4,4107	0,25%	0,56%	4,4386	4,4638	4,5112

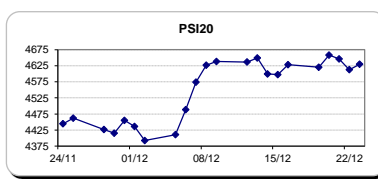


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0446	0,8528	122,60	1,0727	9,6124	7,4341	1,4145	1,4587	3,4171	9,0941
USD	0,9559	-	0,8156	117,235	1,0254	9,1934	7,1066	1,3525	1,3947	3,2639	8,6928

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,795	1,85	-20,25
BANCO BPI	1,128	0,09	3,39
BCP	1,0770	-0,66	-70,63
MONTEPIO	0,421	0,00	-35,73
CORT. AMORIM	8,295	0,19	40,87
CTT	6,391	1,00	-27,83
EDP	2,879	0,42	-13,31
EDP R	5,898	0,22	-18,65
GALP	14,225	1,46	32,70
J MARTINS	14,395	-0,59	20,01
MOTA ENGIL	1,600	0,19	-16,88
NOS	5,537	0,36	-23,59
PHAROL	0,208	0,48	-3,73
NAVIGATOR	3,216	-0,03	-7,87
REN	2,667	-0,07	-4,13
SEMAPA	13,200	1,54	3,98
SONAE CAP.	0,735	0,68	44,12
SONAE SGPS	0,870	-0,34	-16,89

Maiores ganhos/perdas	
Título	Variação %
ALTRI	1,85
SEMAPA	1,54
GALP	1,46
CTT	1,00
SONAE CAP.	0,68
NAVIGATOR	-0,03
REN	-0,07
SONAE SGPS	-0,34
J MARTINS	-0,59
BCP	-0,66



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.630,32	0,37%	-12,86%	5.349,85	4.175,28
CAC40	4.833,61	-0,03%	4,23%	4.856,96	3.892,46
ESTX 50 PR	3.269,45	-0,01%	0,05%	3.314,28	2.672,73
XTRA DAX	11.441,42	-0,13%	6,50%	11.480,18	8.699,29
S&P 500	2.260,22	-0,03%	10,58%	2.277,53	1.810,10
IBEX 35	9.353,40	0,21%	-2,00%	9.724,90	7.579,80
NIKKEI 225	19.427,67	-0,09%	2,07%	19.592,90	14.864,01

