

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

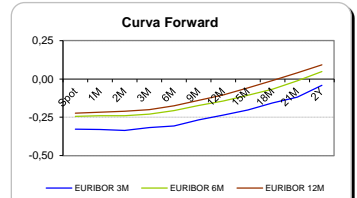
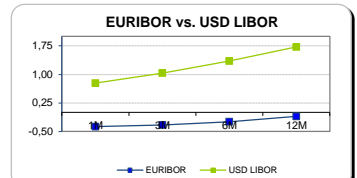
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RENTA FIXA

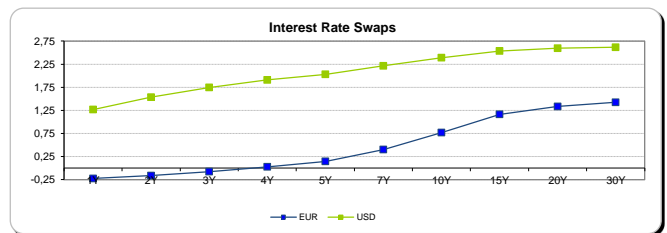
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7711	0	1	0,2652	-0,7882
3M	-0,3280	0	-1	3M	1,0379	-1	4	0,3612	-0,7294
6M	-0,2420	0	-3	6M	1,3524	-1	4	0,5300	-0,6636
12M	-0,1010	0	-2	12M	1,7212	-1	3	0,7836	-0,5032

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2235	0	-3	-0,1045	0,3471	0,9202
2Y	-0,1630	0	-2	-0,0072	0,4877	1,0672
3Y	-0,0760	1	1	0,1101	0,5879	1,2085
4Y	0,0280	1	2	0,2388	0,7759	1,3345
5Y	0,1470	1	3	0,3734	0,9160	1,4340
7Y	0,4030	1	4	0,6478	1,1597	1,5467
10Y	0,7710	1	5	0,9930	1,3940	1,7264
15Y	1,1660	1	9	1,3064	1,5727	1,7892
20Y	1,3350	1	11	1,4365	1,6262	1,7702
30Y	1,4250	1	15	1,4924	1,6204	1,7129

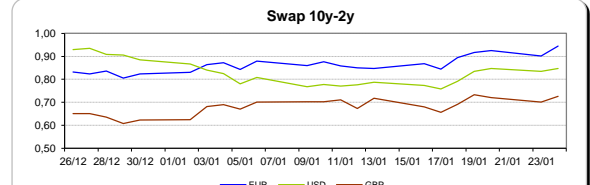
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2690	-1	7	1,7372	2,3344	2,5835
2Y	1,5360	-1	3	1,8800	2,4088	2,6300
3Y	1,7460	-1	-1	2,0519	2,4495	2,6370
4Y	1,9080	-1	-4	2,1564	2,5045	2,6940
5Y	2,0310	0	-6	2,2434	2,5485	2,7504
7Y	2,2150	1	-8	2,3525	2,6190	2,7595
10Y	2,3910	2	-9	2,4825	2,6850	2,7805
15Y	2,5370	2	-10	2,5900	2,7085	2,7555
20Y	2,5960	2	-10	2,6245	2,7220	2,7315
30Y	2,6160	2	-11	2,6536	2,6645	2,7080

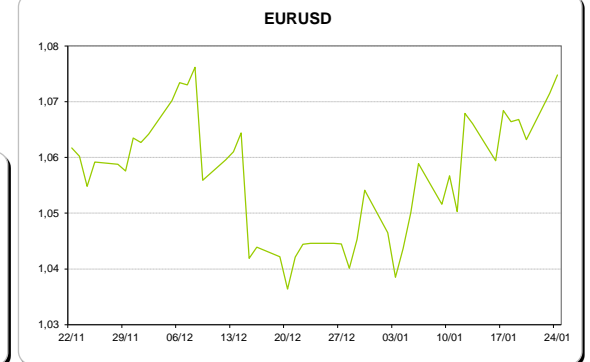
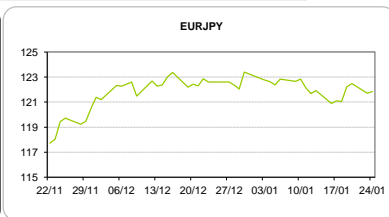


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,66	0,43	-0,24	OT 2Y	0,076	0,00	-16,10
JETFUEL	489,25	-1,75	5,00	OT 5Y	1,873	0,03	-5,40
DIESEL	488,00	-4,50	-2,00	OT 10Y	3,861	0,07	11,10
COBRE	5.810,00	47,00	326,00	BUND 10Y	-0,193	3,97	7,80
ZINCO	2.782,75	21,75	209,25	SCHATZ 2Y	-0,080	0,92	5,50
OURO	1.212,56	-5,54	78,61	T-NOTE 10Y	3,136	4,01	-11,20
TRIGO	429,75	-3,50	36,25	T-NOTE 2Y	1,711	3,03	-10,60
LICENÇA C02	5,09	-0,24	-1,15	GILT 10Y	1,407	1,61	4,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0748	0,31%	2,89%	1,0795	1,0847	1,0967
EUR/GBP	0,8635	-0,23%	-1,24%	0,8653	0,8673	0,8718
EUR/JPY	121,85	-0,11%	0,62%	121,85	121,85	121,85
EUR/CHF	1,0748	-0,19%	-0,11%	1,0736	1,0724	1,0700
EUR/BRL	3,4085	-0,21%	0,63%	3,5034	3,5946	3,7629
EUR/PLN	4,3714	-0,02%	0,81%	4,3963	4,4215	4,4725

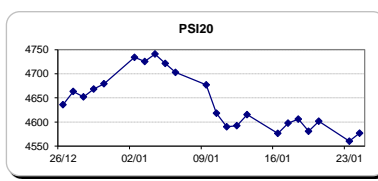


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0748	0,8635	121,85	1,0748	9,5056	7,4361	1,4144	1,4173	3,4085	8,9549
USD	0,9299	-	0,7996	113,31	0,9992	8,8405	6,9145	1,3163	1,3179	3,1654	8,3243

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,099	1,76	6,08
BANCO BPI	1,131	-0,09	0,00
BCP	0,1508	-3,83	-18,25
MONTEPIO	0,412	0,00	-2,14
CORT. AMORIM	8,810	2,17	3,65
CTT	6,011	0,18	-6,73
EDP	2,731	0,40	-5,63
EDP R	5,960	4,38	-1,26
GALP	13,875	0,14	-2,22
J MARTINS	15,630	-0,26	6,04
MOTA ENGIL	1,645	-0,06	2,17
NOS	5,230	1,12	-7,24
PHAROL	0,231	0,00	11,59
NAVIGATOR	3,298	1,04	1,01
REN	2,576	0,16	-4,52
SEMAPA	12,850	0,00	-4,10
SONAE CAP.	0,697	-0,43	-6,82
SONAE SGPS	0,839	1,08	-4,00

Maiores ganhos/perdas	
Título	Variação %
EDP R	4,38
CORT. AMORIM	2,17
ALTRI	1,76
NOS	1,12
SONAE SGPS	1,08
MOTA ENGIL	-0,06
BANCO BPI	-0,09
J MARTINS	-0,26
SONAE CAP.	-0,43
BCP	-3,83



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.576,74	0,37%	-2,19%	5.222,69	4.175,28
CAC40	4.830,03	0,18%	-0,66%	4.929,60	3.892,46
ESTX 50 PR	3.281,53	0,26%	-0,27%	3.334,44	2.672,73
XTRA DAX	11.594,94	0,43%	0,99%	11.692,27	8.699,29
S&P 500	2.272,76	0,34%	1,52%	2.282,10	1.810,10
IBEX 35	9.387,20	0,89%	0,38%	9.552,10	7.579,80
NIKKEI 225	18.787,99	-0,55%	-1,71%	19.615,40	14.864,01

