

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

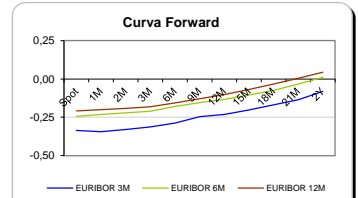
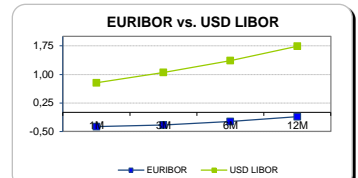
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RENTA FIXA

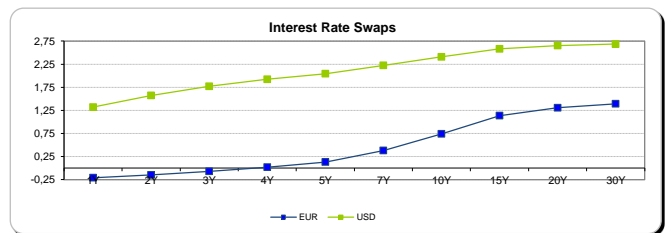
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,7783	0	1	0,2650	-0,7942
3M	-0,3290	0	0	3M	1,0523	0	1	0,3543	-0,7282
6M	-0,2380	0	0	6M	1,3624	0	1	0,5149	-0,6730
12M	-0,1130	0	-1	12M	1,7443	0	2	0,7446	-0,5168

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2090	0	2	-0,1030	0,2297	0,7755
2Y	-0,1470	0	2	-0,0294	0,3561	0,9083
3Y	-0,0700	0	1	0,0606	0,5064	1,0445
4Y	0,0210	0	-1	0,1716	0,6410	1,1675
5Y	0,1330	0	-1	0,2896	0,7761	1,2743
7Y	0,3800	-1	-2	0,5407	1,0082	1,4330
10Y	0,7430	-2	-3	0,8667	1,2516	1,5719
15Y	1,1360	-2	-3	1,1866	1,4349	1,6400
20Y	1,3060	-3	-3	1,3133	1,4878	1,6214
30Y	1,3940	-3	-3	1,3566	1,4687	1,5513

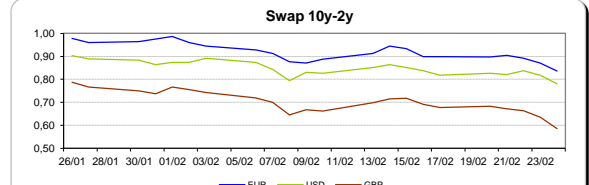
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3210	0	5	1,7350	2,2420	2,5145
2Y	1,5730	0	4	1,8705	2,3100	2,5665
3Y	1,7720	0	3	2,0045	2,3770	2,5940
4Y	1,9250	0	2	2,0955	2,4360	2,6420
5Y	2,0440	0	1	2,1765	2,4850	2,6995
7Y	2,2260	0	1	2,3065	2,5650	2,7265
10Y	2,4100	0	2	2,4450	2,6490	2,7620
15Y	2,5800	1	4	2,5680	2,7080	2,7645
20Y	2,6550	1	6	2,6130	2,7458	2,7475
30Y	2,6860	1	7	2,6210	2,6750	2,7110

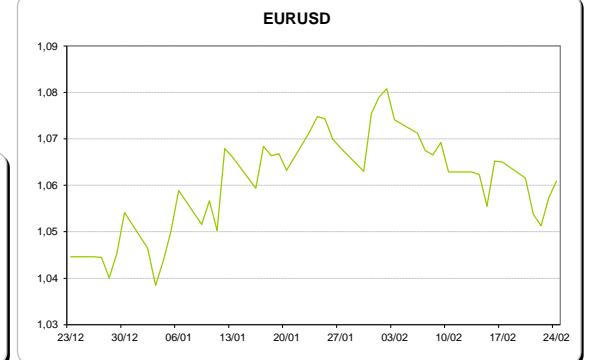
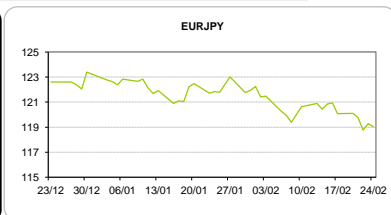
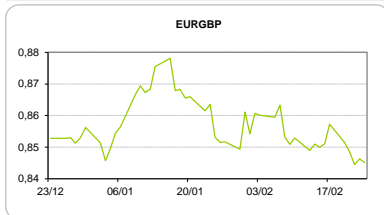


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,10	-0,48	0,25	OT 2Y	-0,001	-0,02	-11,40
JETFUEL	494,25	-5,25	2,50	OT 5Y	1,857	-0,01	-11,60
DIESEL	501,75	-6,25	5,25	OT 10Y	3,935	-0,04	-5,00
COBRE	5.853,00	-181,00	64,00	BUND 10Y	-0,462	-4,67	-33,00
ZINCO	2.789,00	-75,00	2,00	SCHATZ 2Y	-0,324	-2,95	-26,50
OURO	1.257,86	8,08	49,05	T-NOTE 10Y	3,024	-4,78	-18,10
TRIGO	448,00	-5,50	7,00	T-NOTE 2Y	1,605	-4,54	-14,40
LICENÇA C02	5,41	0,06	0,32	GILT 10Y	1,028	-8,73	-45,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0609	0,34%	-1,29%	1,0654	1,0706	1,0823
EUR/GBP	0,84503	0,15%	2,19%	0,8468	0,8487	0,8529
EUR/JPY	119,04	0,22%	2,36%	119,04	119,04	119,04
EUR/CHF	1,0643	0,06%	0,93%	1,0631	1,0615	1,0585
EUR/BRL	3,2803	-1,19%	3,61%	3,3697	3,4559	3,6048
EUR/PLN	4,3167	-0,35%	1,26%	4,3408	4,3641	4,4124



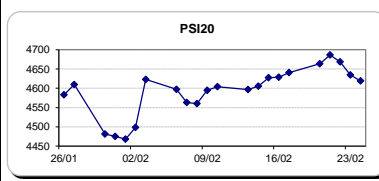
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0609	0,8450	119,04	1,0643	9,5275	7,4345	1,3862	1,37804	3,2803	8,8247
USD	0,9462	-	0,8005	112,35	1,0066	9,0115	7,0339	1,3101	1,3017	3,0995	8,3416

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,350	1,00	12,58
BANCO BPI	1,018	-0,59	-9,99
BCP	0,1467	-1,87	-20,47
MONTEPIO	0,450	9,49	6,89
CORT. AMORIM	9,650	-1,21	13,53
CTT	5,014	-0,14	-22,20
EDP	2,887	-0,31	-0,24
EDP R	6,211	-0,53	2,90
GALP	13,845	0,44	-2,43
J MARTINS	15,105	-1,47	2,48
MOTA ENGIL	1,615	0,25	0,31
NOS	5,582	-0,02	-0,99
PHAROL	0,357	4,08	72,46
NAVIGATOR	3,565	-0,50	9,19
REN	2,629	0,54	-2,56
SEMAPA	13,350	0,41	-0,37
SONAE CAP.	0,725	2,40	-3,07
SONAE SGPS	0,834	-0,83	-4,58

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	9,49
PHAROL	4,08
SONAE CAP.	2,40
ALTRI	1,00
REN	0,54
BANCO BPI	-0,59
SONAE SGPS	-0,83
CORT. AMORIM	-1,21
J MARTINS	-1,47
BCP	-1,87



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.619,29	-0,32%	-1,28%	5.222,69	4.175,28
CAC40	4.845,24	-0,94%	-0,35%	4.932,35	3.955,98
ESTX 50 PR	3.304,09	-0,90%	0,41%	3.355,40	2.678,27
XTRA DAX	11.804,03	-1,20%	2,81%	12.031,11	9.125,19
S&P 500	2.359,98	-0,18%	5,40%	2.368,26	1.891,00
IBEX 35	9.453,50	-0,42%	1,08%	9.623,50	7.579,80
NIKKEI 225	19.283,54	-0,45%	0,89%	19.615,40	14.864,01

