

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

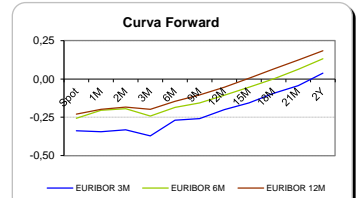
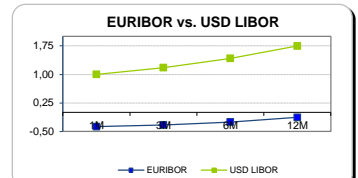
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RENTA FIXA

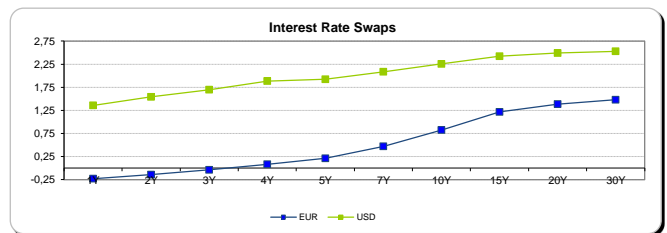
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,0008	1	1	0,2551	-0,7838
3M	-0,3310	0	0	3M	1,1794	0	2	0,3153	-0,7270
6M	-0,2500	0	0	6M	1,4227	-1	2	0,4529	-0,6590
12M	-0,1280	0	-1	12M	1,7451	-2	-3	0,6594	-0,4824

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2290	0	-1	-0,0530	0,4461	1,0017
2Y	-0,1430	-1	2	0,0643	0,6076	1,1180
3Y	-0,0360	-1	5	0,1994	0,7247	1,2545
4Y	0,0840	-1	7	0,3347	0,8643	1,3685
5Y	0,2130	-1	10	0,4603	0,9833	1,4790
7Y	0,4700	0	12	0,7178	1,2142	1,6340
10Y	0,8260	0	15	1,0487	1,4544	1,7699
15Y	1,2170	1	18	1,3696	1,6366	1,8397
20Y	1,3880	1	20	1,4986	1,6878	1,8246
30Y	1,4790	2	22	1,5513	1,6760	1,7627

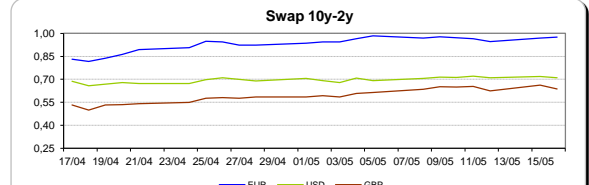
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3590	-3	-2	1,6920	2,1585	2,4280
2Y	1,5430	-5	-2	1,8035	2,2350	2,4820
3Y	1,6990	-6	-1	1,9325	2,2975	2,5080
4Y	1,8850	1	6	2,0245	2,3565	2,5630
5Y	1,9230	-6	0	2,1025	2,4055	2,6257
7Y	2,0850	-6	0	2,2300	2,4870	2,6485
10Y	2,2560	-6	0	2,3695	2,5705	2,6845
15Y	2,4210	-6	0	2,4930	2,6165	2,6865
20Y	2,4930	-6	0	2,5400	2,6390	2,6705
30Y	2,5280	-5	0	2,5500	2,5965	2,6420

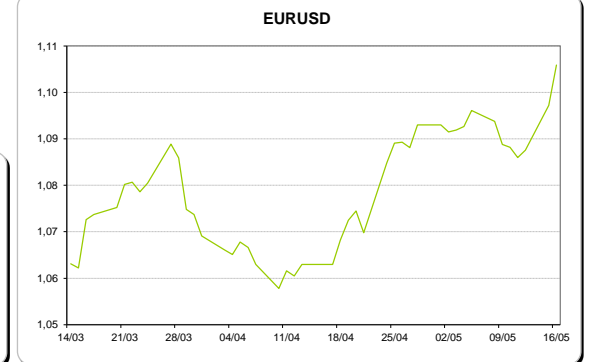
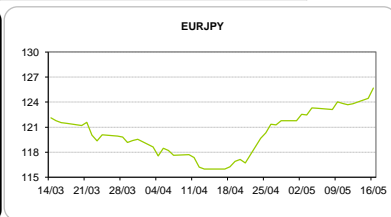
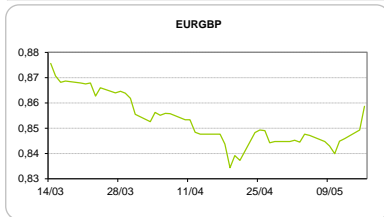


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,83	0,01	-4,54	OT 2Y	0,335	-0,02	-6,60
JETFUEL	471,25	12,25	-30,75	OT 5Y	1,717	-0,07	-54,00
DIESEL	466,75	9,50	-38,50	OT 10Y	3,299	-0,08	-58,60
COBRE	5.606,00	53,50	-79,00	BUND 10Y	-0,025	1,35	23,80
ZINCO	2.564,75	14,75	-56,50	SCHATZ 2Y	-0,044	1,37	19,10
OURO	1.237,06	6,38	-48,63	T-NOTE 10Y	3,019	-1,11	5,20
TRIGO	420,25	-3,00	-22,50	T-NOTE 2Y	1,767	-0,38	4,10
LICENÇA C02	4,55	0,16	-0,40	GILT 10Y	1,061	0,00	7,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1059	0,79%	4,04%	1,1110	1,1166	1,1281
EUR/GBP	0,85868	-1,09%	-1,29%	0,8603	0,8621	0,8659
EUR/JPY	125,67	-0,97%	-7,69%	125,67	125,67	125,67
EUR/CHF	1,0938	0,00%	-2,25%	1,0926	1,0914	1,0887
EUR/BRL	3,4212	-0,27%	-3,56%	3,5066	3,5781	3,7198
EUR/PLN	4,1914	0,14%	1,25%	4,2138	4,2372	4,2815

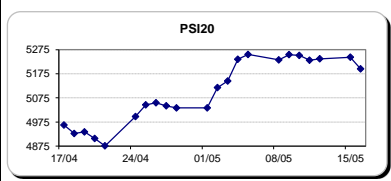


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1059	0,8587	125,67	1,0938	9,7352	7,4393	1,5048	1,49035	3,4212	9,3705
USD	0,9023	-	0,7742	113,025	0,9871	8,7983	6,7119	1,3604	1,3455	3,0950	8,4773

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,205	-1,61	8,83
BANCO BPI	1,094	0,46	-3,27
BCP	0,2129	-3,53	15,42
MONTEPIO	0,419	0,00	-0,48
CORT. AMORIM	11,340	0,84	33,41
CTT	5,707	-2,58	-11,45
EDP	3,077	-0,36	6,32
EDP R	6,958	-0,49	15,28
GALP	14,570	0,48	2,68
J MARTINS	17,430	0,23	18,25
MOTA ENGIL	2,600	-0,23	61,49
NOS	5,430	-1,27	-3,69
PHAROL	0,265	-0,38	28,02
NAVIGATOR	4,032	-0,32	23,49
REN	2,899	0,49	7,45
SEMAPA	15,600	-1,17	16,42
SONAE CAP.	0,965	-3,40	29,01
SONAE SGPS	0,947	-1,87	8,35

Maiores ganhos/perdas	
Título	Varição %
CORT. AMORIM	0,84
REN	0,49
GALP	0,48
BANCO BPI	0,46
J MARTINS	0,23
ALTRI	-1,61
SONAE SGPS	-1,87
CTT	-2,58
SONAE CAP.	-3,40
BCP	-3,53



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.195,57	-0,92%	11,04%	5.291,59	4.175,28
CAC40	5.406,10	-0,21%	11,18%	5.442,10	3.955,98
ESTX 50 PR	3.641,89	0,00%	10,68%	3.666,80	2.678,27
XTRA DAX	12.804,53	-0,02%	11,53%	12.841,66	9.214,10
S&P 500	2.400,53	-0,07%	7,22%	2.405,77	1.991,68
IBEX 35	10.982,40	0,22%	17,43%	11.184,40	7.579,80
NIKKEI 225	19.919,82	0,25%	4,21%	19.998,49	14.864,01

