

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

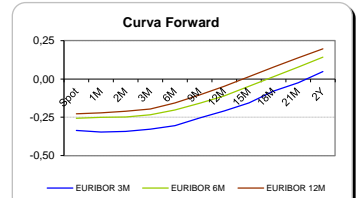
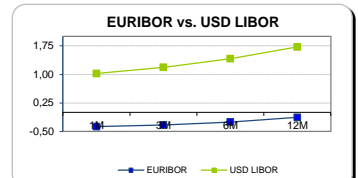
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RENTA FIXA

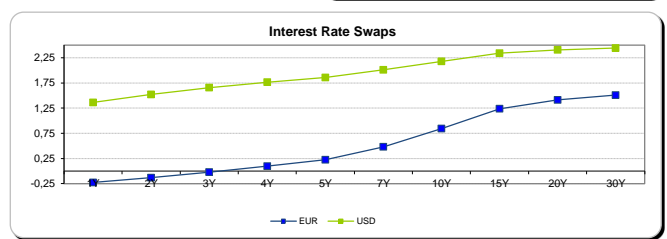
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,0236	-1	3	0,2528	-0,7824
3M	-0,3290	0	0	3M	1,1887	0	3	0,3043	-0,7292
6M	-0,2500	0	0	6M	1,4135	-1	1	0,4498	-0,6614
12M	-0,1290	0	-1	12M	1,7196	-1	-3	0,6522	-0,4890

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2281	0	-1	-0,0495	0,4564	1,0113
2Y	-0,1310	1	2	0,0753	0,5968	1,1456
3Y	-0,0210	1	4	0,2023	0,7337	1,2758
4Y	0,0980	2	6	0,3365	0,8686	1,3944
5Y	0,2230	2	7	0,4695	0,9998	1,4900
7Y	0,4820	3	9	0,7319	1,2316	1,6532
10Y	0,8420	3	12	1,0677	1,4651	1,7931
15Y	1,2370	4	16	1,3824	1,6507	1,8665
20Y	1,4120	4	19	1,5175	1,7095	1,8529
30Y	1,5070	4	21	1,5758	1,7036	1,7940

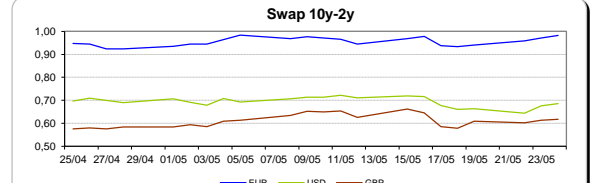
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3610	0	1	1,7170	2,1580	2,4376
2Y	1,5200	0	0	1,8230	2,2285	2,4555
3Y	1,6560	0	-1	1,9430	2,2875	2,4740
4Y	1,7650	-1	-1	2,0300	2,3400	2,5355
5Y	1,8570	-1	-2	2,1030	2,3865	2,6009
7Y	2,0100	-1	-2	2,2220	2,4933	2,6245
10Y	2,1780	-1	-1	2,3811	2,5754	2,6635
15Y	2,3380	-1	-1	2,4800	2,6130	2,6515
20Y	2,4070	-1	-1	2,5250	2,6483	2,6370
30Y	2,4400	-1	0	2,5370	2,5690	2,6275

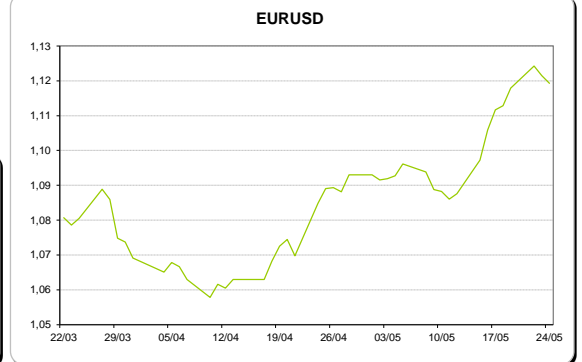
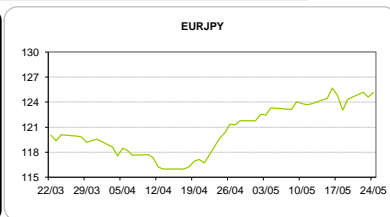
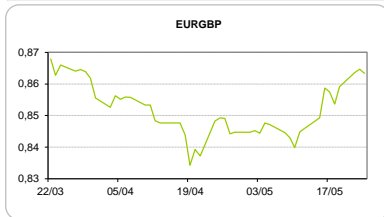


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	53,78	-0,37	1,65	OT 2Y	0,331	0,02	-4,50
JETFUEL	492,25	0,50	22,50	OT 5Y	1,629	0,04	-39,10
DIESEL	486,50	-0,75	12,50	OT 10Y	3,230	0,06	-32,80
COBRE	5.724,00	11,00	91,00	BUND 10Y	-0,061	0,45	4,00
ZINCO	2.653,00	26,25	72,75	SCHATZ 2Y	-0,064	-0,23	0,50
OURO	1.251,44	0,29	-24,75	T-NOTE 10Y	2,996	0,63	0,00
TRIGO	431,50	2,00	12,25	T-NOTE 2Y	1,775	0,76	3,80
LICENÇA C02	4,90	0,15	0,26	GILT 10Y	1,000	0,46	-0,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1193	-0,20%	3,18%	1,1247	1,1303	1,1422
EUR/GBP	0,8634	0,14%	-1,75%	0,8652	0,8670	0,8708
EUR/JPY	125,15	-0,42%	-4,38%	125,15	125,15	125,15
EUR/CHF	1,0921	-0,06%	-0,91%	1,0910	1,0897	1,0871
EUR/BRL	3,6612	-0,11%	-7,14%	3,7554	3,8344	4,0030
EUR/PLN	4,1826	0,49%	1,53%	4,2060	4,2291	4,2762

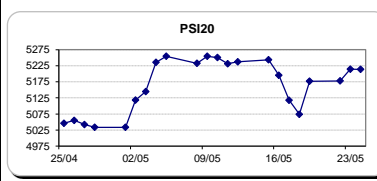


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1193	0,8634	125,15	1,0921	9,7378	7,4420	1,5037	1,49767	3,6612	9,3819
USD	0,8941	-	0,7721	112,01	0,9765	8,7028	6,6532	1,3442	1,3401	3,2600	8,3844

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,367	0,88	13,02
BANCO BPI	1,081	0,46	-4,42
BCP	0,2229	2,25	20,84
MONTEPIO	0,419	0,72	-0,48
CORT. AMORIM	11,660	2,82	37,18
CTT	5,327	-1,64	-17,35
EDP	3,169	-0,91	9,50
EDP R	6,951	0,00	15,16
GALP	14,115	-0,35	-0,53
J MARTINS	17,425	0,46	18,22
MOTA ENGIL	2,729	1,64	69,50
NOS	5,357	-2,60	-4,98
PHAROL	0,256	1,59	23,67
NAVIGATOR	3,996	-0,10	22,39
REN	2,975	0,20	10,27
SEMAPA	16,280	1,02	21,49
SONAE CAP.	0,889	-9,01	18,85
SONAE SGPS	0,918	-0,65	5,03

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	2,82
BCP	2,25
MOTA ENGIL	1,64
PHAROL	1,59
SEMAPA	1,02
SONAE SGPS	-0,65
EDP	-0,91
CTT	-1,64
NOS	-2,60
SONAE CAP.	-9,01



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.213,97	0,00%	11,43%	5.291,59	4.175,28
CAC40	5.341,34	-0,13%	9,85%	5.442,10	3.955,98
ESTX 50 PR	3.586,62	-0,23%	9,00%	3.666,80	2.678,27
XTRA DAX	12.642,87	-0,13%	10,12%	12.841,66	9.214,10
S&P 500	2.399,76	0,06%	7,20%	2.405,77	1.991,68
IBEX 35	10.907,40	-0,08%	16,63%	11.184,40	7.579,80
NIKKEI 225	19.742,98	0,66%	3,29%	19.998,49	14.864,01

