

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

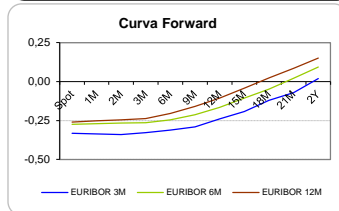
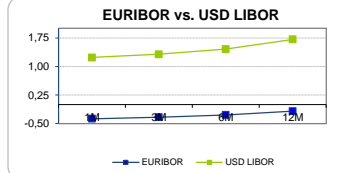
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RENTA FIXA

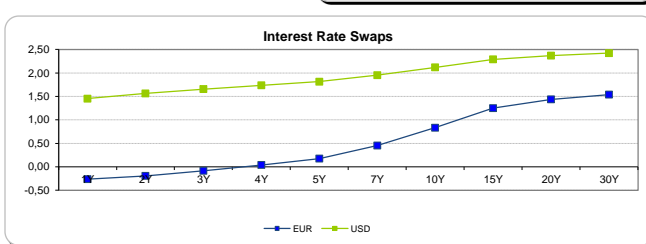
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2344	0	1	0,2545	-0,7850
3M	-0,3290	0	0	3M	1,3200	0	1	0,3022	-0,7260
6M	-0,2720	0	0	6M	1,4558	0	0	0,4283	-0,6494
12M	-0,1710	0	-1	12M	1,7123	0	-1	0,6293	-0,5056

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2598	0	0	-0,1084	0,4460	1,0420
2Y	-0,1900	1	-1	0,0213	0,6010	1,1785
3Y	-0,0850	1	-2	0,1630	0,7470	1,3095
4Y	0,0410	1	-2	0,3110	0,8870	1,4285
5Y	0,1780	2	-1	0,4550	1,0220	1,5350
7Y	0,4540	2	0	0,7325	1,2600	1,6980
10Y	0,8350	3	3	1,0835	1,5110	1,8450
15Y	1,2500	3	5	1,4222	1,7113	1,9260
20Y	1,4370	3	7	1,5638	1,7702	1,9170
30Y	1,5410	3	8	1,6305	1,7694	1,8655

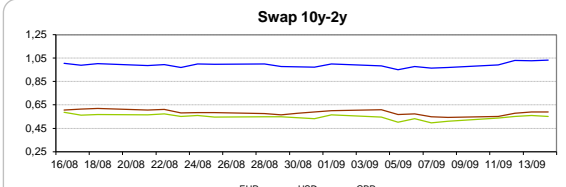
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4530	2	0	1,7392	2,0321	2,2850
2Y	1,5640	2	0	1,8035	2,0830	2,3732
3Y	1,6570	3	-1	1,8740	2,1510	2,3910
4Y	1,7380	4	-2	1,9370	2,2354	2,4330
5Y	1,8140	4	-2	2,0010	2,2660	2,5015
7Y	1,9540	5	-4	2,1200	2,3425	2,5175
10Y	2,1200	5	-5	2,2550	2,4728	2,6066
15Y	2,2900	4	-6	2,4188	2,5470	2,5995
20Y	2,3720	4	-6	2,4755	2,5360	2,5965
30Y	2,4220	4	-6	2,5018	2,5647	2,5680

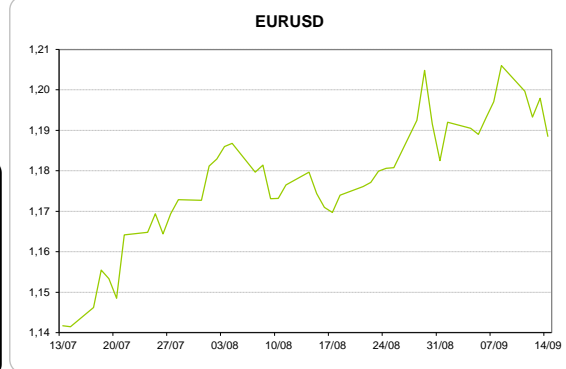
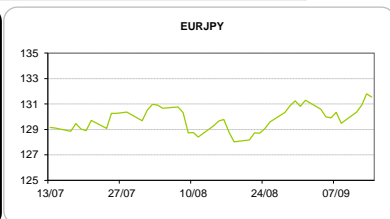
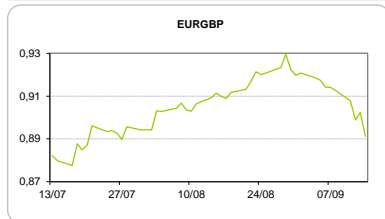


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,76	0,60	5,13	OT 2Y	0,000	0,03	-6,60
JETFUEL	496,75	4,75	22,50	OT 5Y	1,190	-0,02	4,90
DIESEL	534,50	8,50	44,50	OT 10Y	2,814	0,00	-2,60
COBRE	6.555,00	-113,00	144,00	BUND 10Y	-0,121	0,74	-4,80
ZINCO	3.024,25	-33,50	133,50	SCHATZ 2Y	-0,085	-0,23	-6,90
OURO	1.325,27	2,02	43,13	T-NOTE 10Y	2,931	0,16	-6,10
TRIGO	445,25	2,00	-22,50	T-NOTE 2Y	1,870	1,90	-0,80
LICENÇA C02	7,19	0,09	1,67	GILT 10Y	1,302	8,15	13,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1885	-0,78%	0,75%	1,1942	1,2005	1,2136
EUR/GBP	0,89123	1,26%	2,03%	0,8931	0,8954	0,9005
EUR/JPY	131,55	0,18%	-1,73%	131,55	131,55	131,55
EUR/CHF	1,1482	-0,19%	-0,29%	1,1470	1,1456	1,1433
EUR/BRL	3,7212	0,13%	0,99%	3,7850	3,8478	3,9828
EUR/PLN	4,2758	0,16%	0,19%	4,2939	4,3143	4,3592



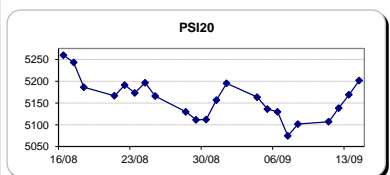
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1885	0,8912	131,55	1,1482	9,5233	7,4406	1,4507	1,48956	3,7212	9,3898
USD	0,8423	-	0,7492	110,67	0,9669	8,0313	6,2671	1,2193	1,2534	3,1324	7,9086

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,810	0,08	-1,40
BANCO BPI	1,062	-0,75	-6,10
BCP	0,2157	0,89	16,94
MONTEPIO	1,000	0,00	137,53
CORT. AMORIM	11,370	-1,09	33,76
CTT	5,097	0,43	-20,92
EDP	3,331	-0,39	15,10
EDP R	7,059	-0,30	16,95
GALP	14,385	2,02	1,37
J MARTINS	16,595	1,04	12,58
MOTA ENGIL	2,731	1,52	69,63
NOS	5,309	0,66	-5,84
PHAROL	0,321	0,94	55,07
NAVIGATOR	3,735	0,16	17,87
REN	2,769	0,33	2,63
SEMAPA	15,115	0,17	12,80
SONAE CAP.	0,816	4,35	9,09
SONAE SGPS	0,976	1,67	11,67

Maiores ganhos/perdas	
Título	Varição %
SONAE CAP.	4,35
GALP	2,02
SONAE SGPS	1,67
MOTA ENGIL	1,52
J MARTINS	1,04
EDP R	-0,30
EDP	-0,39
BANCO BPI	-0,75
CORT. AMORI	-1,09



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.201,51	0,63%	11,16%	5.359,19	4.356,54
CAC40	5.225,20	0,15%	7,46%	5.442,10	4.310,88
ESTX 50 PR	3.526,48	0,09%	7,17%	3.666,80	2.922,82
XTRA DAX	12.540,45	-0,10%	9,23%	12.951,54	10.174,92
S&P 500	2.496,04	-0,09%	11,49%	2.498,43	2.083,79
IBEX 35	10.361,10	-0,10%	10,79%	11.184,40	8.512,40
NIKKEI 225	19.807,44	-0,29%	3,63%	20.318,11	16.111,81

