

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

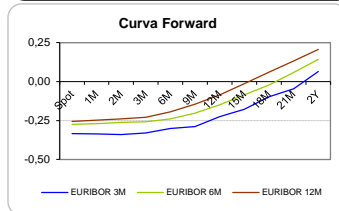
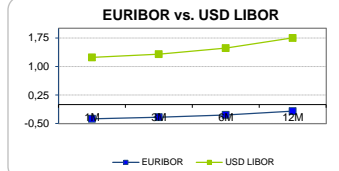
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RENTA FIXA

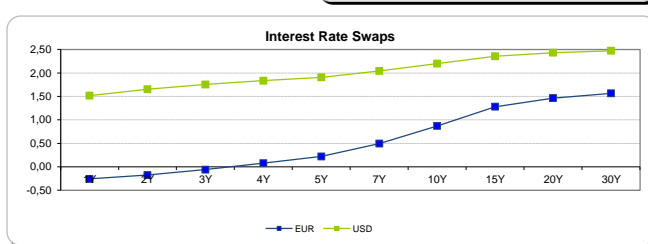
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2356	0	0	0,2514	-0,7850
3M	-0,3300	0	0	3M	1,3231	0	1	0,3265	-0,7260
6M	-0,2720	0	0	6M	1,4800	0	2	0,4791	-0,6492
12M	-0,1710	0	-1	12M	1,7473	0	2	0,7188	-0,5082

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2560	0	0	-0,0875	0,5129	1,0970
2Y	-0,1760	0	0	0,0599	0,6680	1,2230
3Y	-0,0580	-1	1	0,2100	0,8100	1,3470
4Y	0,0780	0	2	0,3626	0,9430	1,4625
5Y	0,2210	0	3	0,5075	1,0720	1,5640
7Y	0,4980	-1	4	0,7784	1,3010	1,7190
10Y	0,8720	-1	5	1,1189	1,5406	1,8610
15Y	1,2810	-1	7	1,4475	1,7337	1,9410
20Y	1,4660	-1	8	1,5858	1,7893	1,9280
30Y	1,5660	-1	8	1,6458	1,7827	1,8725

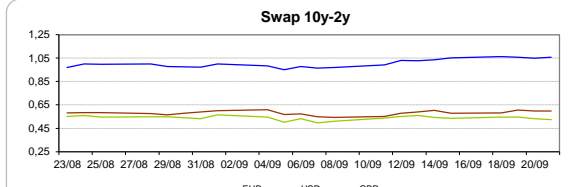
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5180	0	6	1,8551	2,1205	2,3713
2Y	1,6550	0	9	1,9080	2,1918	2,4179
3Y	1,7540	0	10	1,9820	2,2495	2,4590
4Y	1,8350	0	10	2,0440	2,2800	2,4670
5Y	1,9090	0	9	2,0850	2,3481	2,5301
7Y	2,0430	0	9	2,2020	2,4020	2,5530
10Y	2,2000	0	8	2,3200	2,4810	2,5910
15Y	2,3570	0	7	2,4350	2,5480	2,6477
20Y	2,4320	0	6	2,5046	2,5890	2,6433
30Y	2,4730	1	6	2,4845	2,5748	2,5630

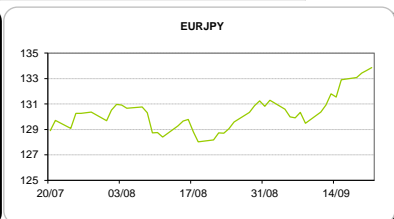
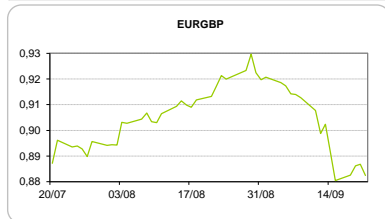


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,33	0,04	5,05	OT 2Y	-0,007	0,01	-6,80
JETFUEL	506,75	6,75	40,75	OT 5Y	0,940	0,04	-17,30
DIESEL	545,00	7,75	66,25	OT 10Y	2,427	0,04	-35,00
COBRE	6.535,00	-13,00	40,00	BUND 10Y	-0,081	1,79	3,80
ZINCO	3.135,25	26,00	10,75	SCHATZ 2Y	-0,044	1,15	0,00
OURO	1.294,01	-7,16	2,13	T-NOTE 10Y	2,997	-1,59	4,90
TRIGO	452,25	2,50	15,25	T-NOTE 2Y	1,958	0,00	11,10
LICENÇA C02	6,56	-0,35	0,81	GILT 10Y	1,440	3,33	27,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1905	-0,85%	1,22%	1,1964	1,2029	1,2166
EUR/GBP	0,8824	0,50%	3,49%	0,8844	0,8867	0,8922
EUR/JPY	133,86	-0,17%	-4,25%	133,86	133,86	133,86
EUR/CHF	1,1580	-0,39%	-1,88%	1,1568	1,1555	1,1534
EUR/BRL	3,7467	-0,55%	-0,19%	3,8109	3,8723	4,0013
EUR/PLN	4,2764	0,03%	0,08%	4,2962	4,3167	4,3619



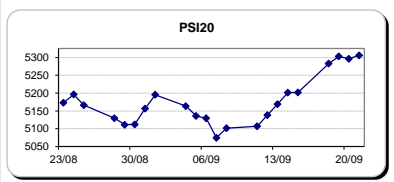
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1905	0,8824	133,86	1,1580	9,5247	7,4403	1,4719	1,50418	3,7467	9,3236
USD	0,8391	-	0,7387	112,42	0,9733	7,9854	6,2432	1,2343	1,2615	3,1398	7,8172

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,125	0,15	6,75
BANCO BPI	1,067	0,47	-5,66
BCP	0,2310	1,32	25,23
MONTEPIO	-	-	-
CORT. AMORIM	11,600	0,61	36,47
CTT	5,096	0,12	-20,93
EDP	3,225	-0,86	11,44
EDP R	7,199	-0,01	19,27
GALP	14,535	0,59	2,43
J MARTINS	16,555	-0,51	12,31
MOTA ENGIL	2,926	-1,28	81,74
NOS	5,328	-0,49	-5,50
PHAROL	0,346	5,81	67,15
NAVIGATOR	4,048	1,10	27,75
REN	2,748	-0,65	1,85
SEMAPA	15,410	-0,06	15,00
SONAE CAP.	0,881	3,28	17,78
SONAE SGPS	0,997	-0,50	14,07

Maiores ganhos/perdas	
Título	Varição %
PHAROL	5,81
SONAE CAP.	3,28
BCP	1,32
NAVIGATOR	1,10
CORT. AMORI	0,61
SONAE SGPS	-0,50
J MARTINS	-0,51
REN	-0,65
EDP	-0,86
MOTA ENGIL	-1,28



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.305,98	0,19%	13,40%	5.359,19	4.356,54
CAC40	5.267,29	0,49%	8,33%	5.442,10	4.342,64
ESTX 50 PR	3.539,59	0,40%	7,57%	3.666,80	2.922,82
XTRA DAX	12.600,03	0,25%	9,75%	12.951,54	10.174,92
S&P 500	2.504,03	-0,18%	11,83%	2.508,85	2.083,79
IBEX 35	10.297,00	0,05%	10,10%	11.184,40	8.512,40
NIKKEI 225	20.347,48	0,18%	6,45%	20.481,27	16.111,81

