

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

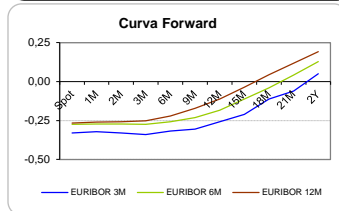
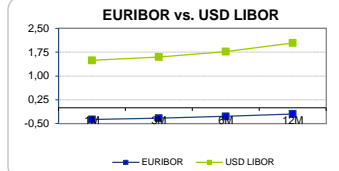
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RENTA FIXA

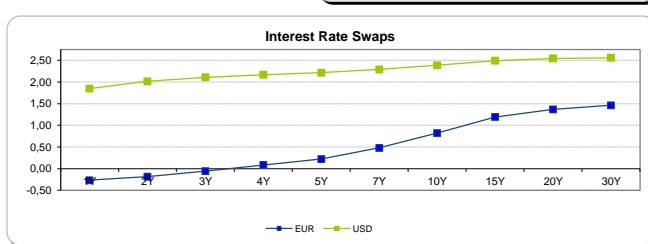
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,4908	1	23	0,4924	-0,8311
3M	-0,3290	0	0	3M	1,6004	1	18	0,5184	-0,7552
6M	-0,2720	0	0	6M	1,7677	1	15	0,5792	-0,6528
12M	-0,1930	0	0	12M	2,0426	0	15	0,7706	-0,5292

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2662	0	0	-0,1116	0,4905	0,9781
2Y	-0,1850	0	1	0,0407	0,6202	1,0883
3Y	-0,0550	0	2	0,1894	0,7389	1,1956
4Y	0,0860	0	1	0,3280	0,8532	1,2950
5Y	0,2230	0	0	0,4561	0,9628	1,3879
7Y	0,4790	0	-2	0,6933	1,1627	1,5324
10Y	0,8190	-1	-6	0,9965	1,3750	1,6670
15Y	1,1930	-1	-10	1,2918	1,5486	1,7412
20Y	1,3680	-1	-12	1,4209	1,6029	1,7275
30Y	1,4610	-1	-14	1,4713	1,5934	1,6721

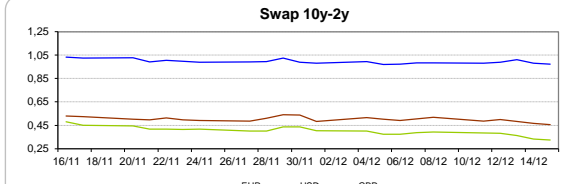
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8490	0	15	2,1963	2,3150	2,4043
2Y	2,0160	-2	14	2,2506	2,3280	2,4060
3Y	2,1090	-3	13	2,2560	2,3470	2,4305
4Y	2,1680	-3	11	2,2770	2,3670	2,4580
5Y	2,2140	-3	9	2,2980	2,3885	2,5117
7Y	2,2900	-3	5	2,3400	2,4400	2,5240
10Y	2,3850	-4	1	2,4100	2,4900	2,5520
15Y	2,4920	-4	-2	2,4780	2,5370	2,5760
20Y	2,5440	-4	-4	2,5050	2,5430	2,5660
30Y	2,5590	-4	-5	2,4970	2,5250	2,5410

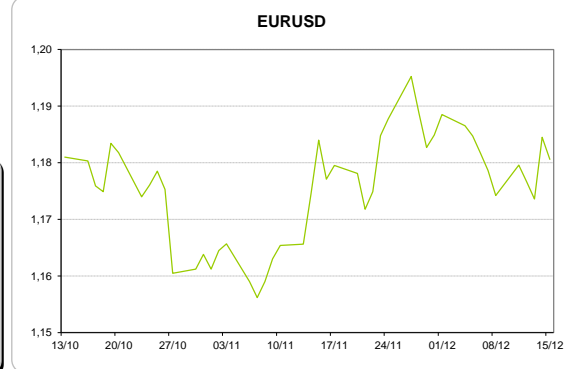
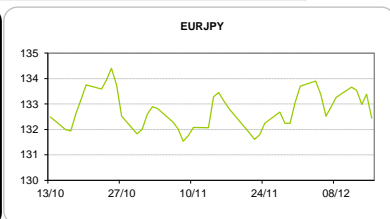
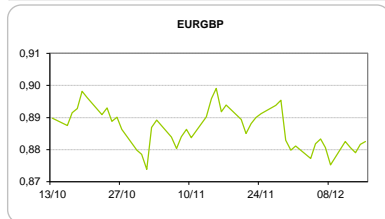


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,26	-0,05	1,50	OT 2Y	-0,278	0,00	-8,50
JETFUEL	604,17	2,17	13,67	OT 5Y	0,483	-0,01	-15,70
DIESEL	567,30	3,05	9,05	OT 10Y	1,840	0,02	-15,80
COBRE	6.784,00	64,00	34,00	BUND 10Y	-0,258	-1,83	-9,00
ZINCO	3.186,00	35,00	19,00	SCHATZ 2Y	-0,050	1,14	1,90
OURO	1.255,58	2,65	-22,51	T-NOTE 10Y	3,147	2,57	4,60
TRIGO	416,25	-2,00	-21,50	T-NOTE 2Y	2,352	3,08	14,60
LICENÇA C02	7,19	0,10	-0,50	GILT 10Y	1,273	-2,25	-14,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1806	-0,33%	-0,29%	1,1893	1,1965	1,2121
EUR/GBP	0,88253	-0,10%	1,88%	0,8849	0,8873	0,8927
EUR/JPY	132,45	0,71%	0,76%	132,45	132,45	132,45
EUR/CHF	1,1665	-0,14%	-0,10%	1,1651	1,1637	1,1615
EUR/BRL	3,9114	0,57%	-0,01%	3,9773	4,0397	4,1768
EUR/PLN	4,2115	0,29%	0,69%	4,2327	4,2563	4,3053



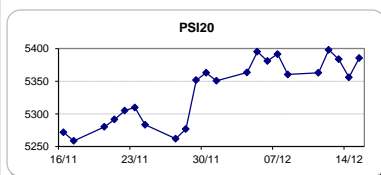
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1806	0,8825	132,45	1,1665	10,0156	7,4445	1,5132	1,54087	3,9114	9,8732
USD	0,8500	-	0,7511	112,675	0,9923	8,4890	6,3275	1,2816	1,3068	3,3172	8,3391

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,432	0,04	40,58
BANCO BPI	1,140	-1,72	0,80
BCP	0,2630	1,15	42,58
-	-	-	-
CORT. AMORIM	11,385	-0,70	34,88
CTT	3,280	-1,50	-49,11
EDP	2,928	1,07	1,17
EDP R	6,711	0,37	11,18
GALP	15,500	-1,02	9,23
J MARTINS	16,045	1,23	8,85
MOTA ENGIL	3,720	1,14	131,06
NOS	5,630	-0,09	-0,14
PHAROL	0,269	4,26	29,95
NAVIGATOR	4,334	0,09	36,78
REN	2,422	0,71	-4,79
SEMAPA	17,750	0,14	32,46
SONAE CAP.	0,872	-0,91	16,58
SONAE SGPS	1,163	3,29	33,07
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
PHAROL	4,26
SONAE SGPS	3,29
J MARTINS	1,23
BCP	1,15
MOTA ENGIL	1,14
CORT. AMORI	-0,70
SONAE CAP.	-0,91
GALP	-1,02
CTT	-1,50
BANCO BPI	-1,72



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.385,63	0,55%	15,10%	5.495,87	4.455,76
CAC40	5.349,30	-0,15%	10,02%	5.536,40	4.733,82
ESTX 50 PR	3.560,53	0,12%	8,21%	3.708,82	3.213,39
XTRA DAX	13.103,56	0,27%	14,13%	13.525,56	11.267,03
S&P 500	2.672,97	0,80%	19,40%	2.675,43	2.233,62
IBEX 35	10.150,40	-0,26%	8,54%	11.184,40	9.220,30
NIKKEI 225	22.553,22	-0,62%	17,99%	23.382,15	18.224,68

