

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

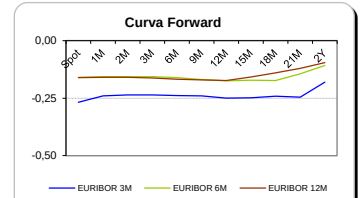
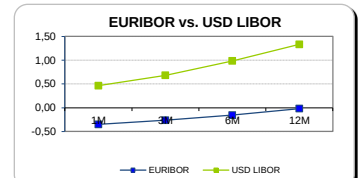
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RENTA FIXA

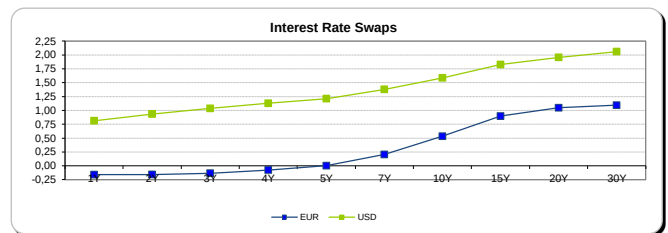
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3520	0	0	1M	0,4648	0	3	0,5110	-0,7766
3M	-0,2620	0	-1	3M	0,6822	0	5	0,5858	-0,7378
6M	-0,1570	0	-1	6M	0,9857	0	8	0,7248	-0,6446
12M	-0,0180	0	-1	12M	1,3314	0	10	0,9853	-0,5166

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1610	0	-1	-0,1739	0,0927	0,5580
2Y	-0,1580	0	-2	-0,1362	0,2067	0,6950
3Y	-0,1330	-1	-3	-0,0596	0,3236	0,8252
4Y	-0,0770	-1	-4	0,0350	0,4509	0,9459
5Y	0,0010	-1	-5	0,1388	0,5758	1,0514
7Y	0,2040	-2	-8	0,3707	0,8059	1,2058
10Y	0,5330	-2	-9	0,6853	1,0322	1,3379
15Y	0,8980	-3	-10	0,9777	1,2035	1,3995
20Y	1,0480	-3	-9	1,0922	1,2383	1,3534
30Y	1,0940	-3	-9	1,1047	1,1976	1,2664

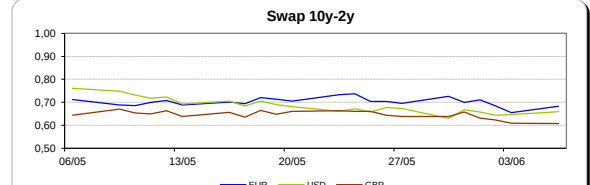
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8130	-6	5	1,0845	1,4160	1,7520
2Y	0,9350	-10	4	1,1550	1,5010	1,8200
3Y	1,0360	-11	3	1,2435	1,5835	1,8765
4Y	1,1270	-11	1	1,3275	1,6585	1,9360
5Y	1,2130	-11	-1	1,4105	1,7255	2,0100
7Y	1,3790	-10	-6	1,5585	1,8455	2,0800
10Y	1,5880	-8	-9	1,7380	1,9830	2,1665
15Y	1,8270	-7	-12	1,9385	2,1140	2,2340
20Y	1,9580	-6	-12	2,0395	2,1705	2,2560
30Y	2,0600	-5	-13	2,1100	2,1865	2,2505

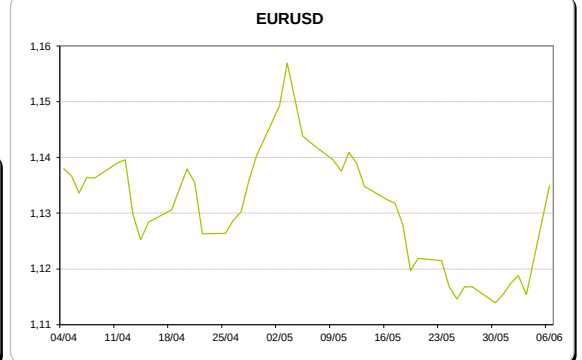
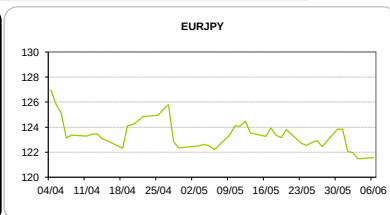
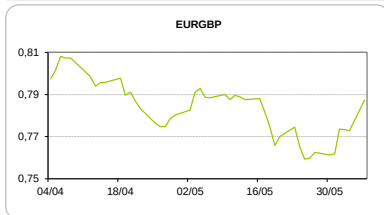


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,47	0,83	4,61	OT 2Y	0,510	0,04	-13,90
JETFUEL	473,50	-1,50	46,75	OT 5Y	1,939	0,05	-5,60
DIESEL	448,75	-7,00	47,00	OT 10Y	3,195	0,03	-7,60
COBRE	4.683,00	80,00	-232,00	BUND 10Y	-0,363	1,30	-10,30
ZINCO	1.989,75	10,25	96,25	SCHATZ 2Y	0,046	-1,15	-3,40
OURO	1.245,15	0,95	-42,75	T-NOTE 2Y	2,508	2,42	-0,40
TRIGO	505,25	8,00	41,50	T-NOTE 10Y	1,367	3,38	10,90
LICENÇA C02	6,21	0,26	0,35	GILT 10Y	1,372	0,00	-23,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1349	1,75%	-0,68%	1,1385	1,1424	1,1515
EUR/GBP	0,7872	-1,82%	0,17%	0,7891	0,7911	0,7953
EUR/JPY	121,58	-0,09%	0,53%	121,58	121,58	121,58
EUR/CHF	1,1032	0,55%	0,52%	1,1018	1,1000	1,0969
EUR/BRL	3,9827	0,64%	0,29%	4,1083	4,2270	4,4493
EUR/PLN	4,3567	0,77%	1,76%	4,3795	4,4009	4,4370

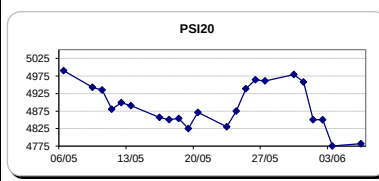


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1349	0,7872	121,58	1,1032	9,2313	7,4375	1,4596	1,54263	3,9827	9,2939
USD	0,8799	-	0,6914	107,28	0,9717	8,1207	6,5446	1,2840	1,3561	3,5111	8,1754

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,216	1,58	-32,58
BANCO BPI	1,141	-0,09	4,58
BCP	0,022	-7,92	-54,78
MONTEPIO	0,554	-1,07	-15,42
CORT. AMORIM	7,390	1,25	24,24
CTT	8,105	-0,11	-8,46
EDP	2,959	1,16	-10,90
EDP R	6,953	1,05	-4,10
GALP	11,820	1,37	10,26
J MARTINS	14,410	0,63	20,13
MOTA ENGIL	1,702	0,41	-11,58
NOS	6,423	1,17	-11,36
PHAROL	0,148	2,07	-45,39
NAVIGATOR	2,827	0,71	-19,02
REN	2,642	0,38	-5,03
SEMAPA	10,520	-0,99	-17,13
SONAE CAP.	0,598	-1,81	17,25
SONAE SGPS	0,909	-0,66	-13,26

Maiores ganhos/perdas	
Título	Variação %
PHAROL	2,07
ALTRI	1,58
GALP	1,37
CORT. AMORIM	1,25
NOS	1,17
SONAE SGPS	-0,66
SEMAPA	-0,99
MONTEPIO	-1,07
SONAE CAP.	-1,81
BCP	-7,92



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.781,61	0,13%	-10,00%	5.935,67	4.455,16
CAC40	4.423,38	0,04%	-4,61%	5.217,80	3.892,46
ESTX 50 PR	3.001,90	0,15%	-8,13%	3.714,26	2.672,73
XTRA DAX	10.121,08	0,18%	-5,79%	11.802,37	8.699,29
S&P 500	2.107,65	0,41%	3,12%	2.132,82	1.810,10
IBEX 35	8.823,50	0,25%	-7,55%	11.612,60	7.746,30
NIKKEI 225	16.580,03	-0,37%	-12,89%	20.952,71	14.865,77

