

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

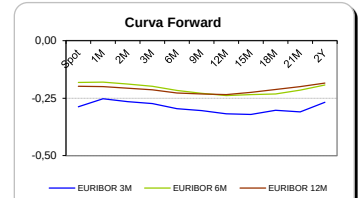
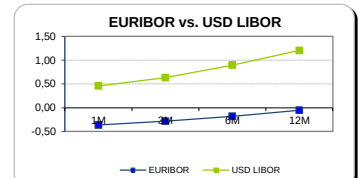
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RENTA FIXA

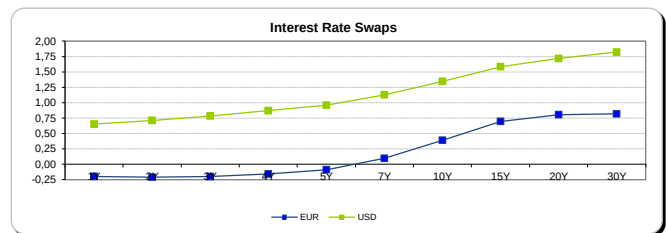
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3640	0	-2	1M	0,4603	0	0	0,5075	-0,8456
3M	-0,2820	0	-2	3M	0,6311	0	-4	0,5531	-0,7892
6M	-0,1780	0	-3	6M	0,8982	1	-8	0,6610	-0,7060
12M	-0,0510	0	-4	12M	1,2048	1	-11	0,9053	-0,5960

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1978	0	-4	-0,2350	-0,0528	0,3942
2Y	-0,2100	1	-5	-0,2100	0,0592	0,5317
3Y	-0,2010	1	-7	-0,1572	0,1869	0,6528
4Y	-0,1580	1	-8	-0,0742	0,2951	0,7588
5Y	-0,0880	0	-8	0,0204	0,4136	0,8400
7Y	0,0970	0	-10	0,2354	0,6191	0,9807
10Y	0,3890	-1	-13	0,5169	0,8159	1,0843
15Y	0,6960	0	-19	0,7616	0,9437	1,1034
20Y	0,8050	0	-23	0,8412	0,9599	1,0549
30Y	0,8180	1	-26	0,8319	0,9050	0,9595

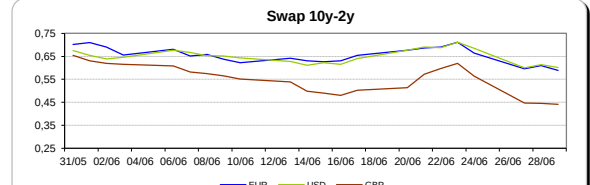
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6530	-3	-21	0,8113	1,1170	1,4805
2Y	0,7120	-5	-31	0,8685	1,2105	1,5470
3Y	0,7860	-7	-36	0,9530	1,2995	1,5990
4Y	0,8700	-24	-37	1,0537	1,3765	1,6610
5Y	0,9580	-8	-37	1,1402	1,4450	1,7280
7Y	1,1290	-9	-37	1,2780	1,5645	1,7960
10Y	1,3450	-10	-35	1,4545	1,6965	1,8740
15Y	1,5850	-10	-35	1,6490	1,8366	1,9335
20Y	1,7170	-11	-35	1,7470	1,8740	1,9525
30Y	1,8210	-11	-34	1,8407	1,8895	1,9896

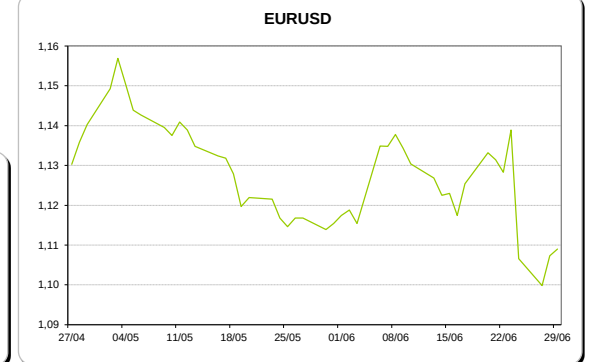
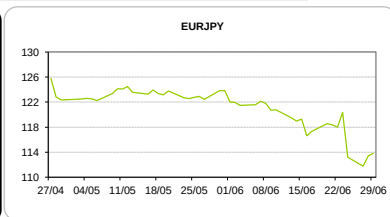
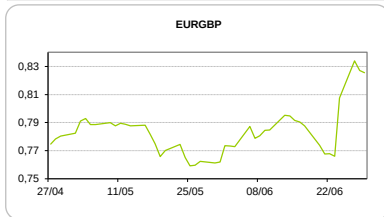


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,74	1,16	-0,21	OT 2Y	0,656	-0,11	13,30
JETFUEL	428,50	5,25	-46,00	OT 5Y	1,884	-0,08	7,00
DIESEL	435,75	7,75	-18,50	OT 10Y	3,084	-0,06	1,40
COBRE	4.823,50	108,00	123,00	BUND 10Y	-0,511	-0,86	-31,70
ZINCO	2.072,50	79,50	174,50	SCHATZ 2Y	-0,030	0,92	-13,10
OURO	1.325,08	13,27	112,13	T-NOTE 2Y	2,267	0,15	-34,00
TRIGO	450,50	-6,75	-41,25	T-NOTE 5Y	1,127	0,75	-31,50
LICENÇA C02	4,54	-0,15	-1,50	GILT 10Y	1,034	-0,92	-50,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,109	0,15%	-0,44%	1,1129	1,1168	1,1249
EUR/GBP	0,8255	0,21%	-7,78%	0,8277	0,8298	0,8339
EUR/JPY	113,85	-0,40%	8,78%	113,85	113,85	113,85
EUR/CHF	1,0883	-0,18%	1,56%	1,0863	1,0844	1,0805
EUR/BRL	3,6005	1,45%	10,52%	3,7085	3,8165	4,0091
EUR/PLN	4,4195	0,05%	-0,51%	4,4434	4,4642	4,5008



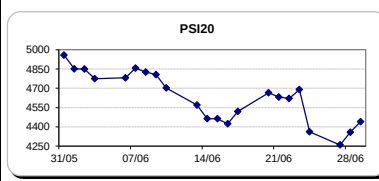
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1090	0,8255	113,85	1,0883	9,4134	7,4381	1,4439	1,49361	3,6005	9,3182
USD	0,9010	-	0,7399	102,68	0,9802	8,5019	6,7016	1,2992	1,3446	3,2370	8,3949

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	2,912	0,59	-38,95
BANCO BPI	1,098	0,00	0,64
BCP	0,019	3,85	-61,33
MONTEPIO	0,506	1,00	-22,75
CORT. AMORIM	7,196	0,94	20,98
CTT	7,260	-0,53	-18,00
EDP	2,751	4,17	-17,16
EDP R	6,754	1,96	-6,84
GALP	12,140	3,41	13,25
J MARTINS	13,800	1,92	15,05
MOTA ENGIL	1,480	1,09	-23,12
NOS	5,460	-0,42	-24,65
PHAROL	0,105	3,96	-51,40
NAVIGATOR	2,556	0,71	-26,78
REN	2,519	0,68	-9,45
SEMAPA	10,000	1,63	-21,23
SONAE CAP.	0,542	-0,73	6,27
SONAE SGPS	0,727	2,68	-30,63

Maiores ganhos/perdas	
Título	Variação %
EDP	4,17
PHAROL	3,96
BCP	3,85
GALP	3,41
SONAE SGPS	2,68
NOS	-0,42
CTT	-0,53
SONAE CAP.	-0,73



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.440,02	1,87%	-16,43%	5.929,72	4.175,28
CAC40	4.195,32	2,60%	-9,53%	5.217,80	3.892,46
ESTX 50 PR	2.828,52	2,53%	-13,44%	3.714,26	2.672,73
XTRA DAX	9.601,47	1,63%	-10,63%	11.802,37	8.699,29
S&P 500	2.063,81	1,37%	0,98%	2.132,82	1.810,10
IBEX 35	8.092,30	3,28%	-15,21%	11.612,60	7.579,80
NIKKEI 225	15.566,83	1,59%	-18,21%	20.946,93	14.864,01

