

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

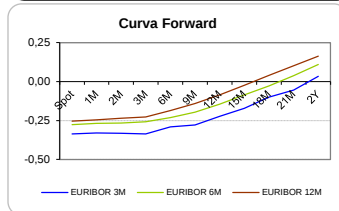
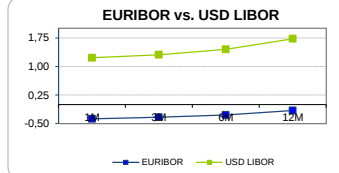
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RENTA FIXA

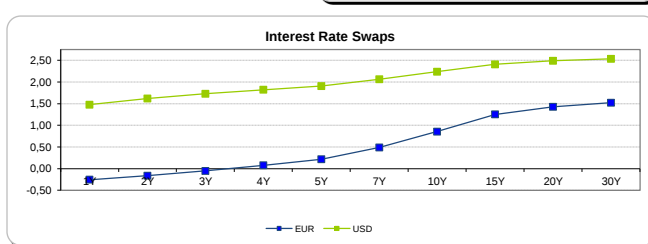
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2289	0	0	0,2496	-0,7834
3M	-0,3290	0	0	3M	1,3092	0	0	0,2821	-0,7262
6M	-0,2710	0	0	6M	1,4522	0	-1	0,4084	-0,6534
12M	-0,1540	0	0	12M	1,7279	0	-3	0,6004	-0,5052

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2530	0	-2	-0,0877	0,4576	1,0326
2Y	-0,1640	-1	-5	0,0373	0,6085	1,1540
3Y	-0,0520	-1	-8	0,1785	0,7480	1,2770
4Y	0,0790	-1	-10	0,3226	0,8770	1,3880
5Y	0,2170	-1	-12	0,4620	1,0040	1,4910
7Y	0,4900	-2	-13	0,7250	1,2300	1,6536
10Y	0,8550	-2	-14	1,0589	1,4673	1,7850
15Y	1,2520	-2	-13	1,3773	1,6503	1,8540
20Y	1,4270	-2	-12	1,5108	1,7045	1,8410
30Y	1,5200	-1	-12	1,5650	1,6928	1,7780

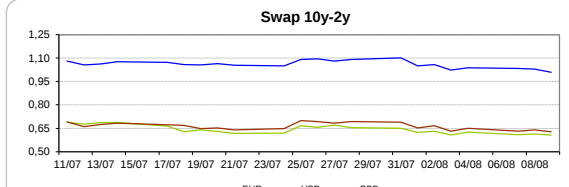
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4760	1	1	1,7206	2,0360	2,3375
2Y	1,6180	1	-4	1,7785	2,1130	2,3975
3Y	1,7270	1	-7	1,8700	2,1860	2,4335
4Y	1,8210	1	-10	1,9480	2,2525	2,4875
5Y	1,9070	1	-12	2,0230	2,3090	2,5530
7Y	2,0620	1	-12	2,1530	2,4005	2,5835
10Y	2,2370	1	-11	2,2990	2,4960	2,6285
15Y	2,4080	1	-10	2,4330	2,5590	2,6385
20Y	2,4880	1	-9	2,4880	2,5885	2,6345
30Y	2,5330	1	-8	2,5140	2,5605	2,6175

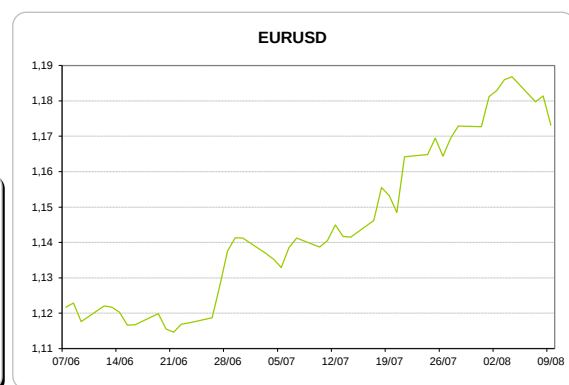
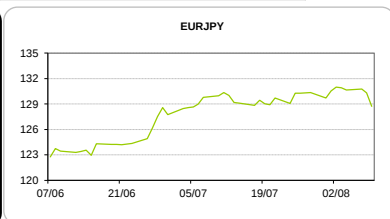
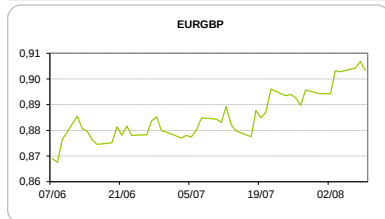


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,56	-0,14	5,39	OT 2Y	0,038	-0,01	-3,80
JETFUEL	478,25	-1,75	42,50	OT 5Y	1,165	0,00	-18,10
DIESEL	490,00	-0,25	53,75	OT 10Y	2,862	0,02	-28,40
COBRE	6.455,00	-25,00	627,00	BUND 10Y	-0,301	-1,24	-21,10
ZINCO	2.922,25	3,25	130,25	SCHATZ 2Y	-0,062	-0,92	-9,10
OURO	1.284,60	7,26	70,18	T-NOTE 10Y	2,928	-1,26	-12,90
TRIGO	485,00	-1,75	-89,00	T-NOTE 2Y	1,809	0,38	-8,80
LICENÇA C02	5,37	0,00	-0,03	GILT 10Y	1,076	-1,75	-18,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1732	0,01%	3,03%	1,1789	1,1852	1,1978
EUR/GBP	0,90303	0,04%	-2,06%	0,9047	0,9066	0,9107
EUR/JPY	128,76	-0,02%	0,95%	128,76	128,76	128,76
EUR/CHF	1,1331	0,00%	-2,85%	1,1319	1,1306	1,1284
EUR/BRL	3,705	0,18%	0,16%	3,7796	3,8488	3,9891
EUR/PLN	4,2786	-0,27%	-1,03%	4,2999	4,3223	4,3677



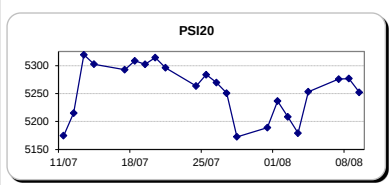
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1732	0,9030	128,76	1,1331	9,5754	7,4373	1,4922	1,48915	3,7050	9,3319
USD	0,8511	-	0,7699	109,36	0,9637	8,1529	6,3304	1,2708	1,2677	3,1573	7,9448

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,833	-0,60	-0,80
BANCO BPI	1,089	0,09	-3,71
BCP	0,2350	0,43	27,40
MONTEPIO	1,000	-0,10	137,53
CORT. AMORIM	11,130	-1,20	30,94
CTT	5,337	-0,54	-17,19
EDP	3,162	-0,19	9,26
EDP R	6,805	-0,07	12,74
GALP	14,225	0,28	0,25
J MARTINS	16,900	-1,05	14,65
MOTA ENGIL	2,446	-1,05	51,93
NOS	5,513	0,82	-2,22
PHAROL	0,325	-2,11	57,00
NAVIGATOR	3,646	-1,22	15,06
REN	2,819	-0,56	4,48
SEMAPA	16,380	-0,49	22,24
SONAE CAP.	0,802	-0,25	7,22
SONAE SGPS	0,977	1,45	11,78

Maiores ganhos/perdas	
Título	Varição %
SONAE SGPS	1,45
NOS	0,82
BCP	0,43
GALP	0,28
BANCO BPI	0,09
MOTA ENGIL	-1,05
J MARTINS	-1,05
CORT. AMORI	-1,20
NAVIGATOR	-1,22
PHAROL	-2,11



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.252,71	0,01%	12,26%	5.359,19	4.356,54
CAC40	5.115,23	-0,59%	5,20%	5.442,10	4.310,88
ESTX 50 PR	3.433,54	-1,01%	4,35%	3.666,80	2.922,82
XTRA DAX	12.005,77	-1,22%	4,57%	12.951,54	10.174,92
S&P 500	2.453,86	-0,81%	9,61%	2.490,87	2.083,79
IBEX 35	10.430,20	-1,56%	11,53%	11.184,40	8.393,50
NIKKEI 225	19.729,74	-0,05%	3,22%	20.318,11	16.111,81

