

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

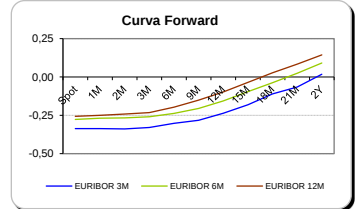
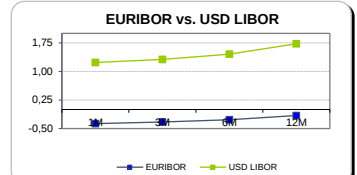
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RENTA FIXA

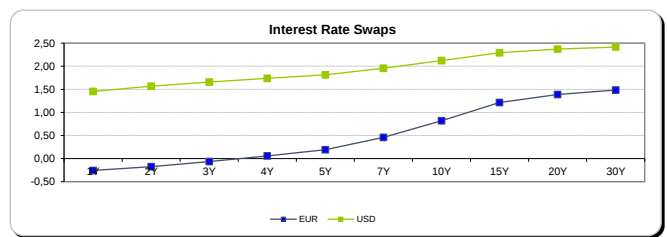
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2350	0	1	0,2514	-0,7838
3M	-0,3290	0	0	3M	1,3147	0	1	0,2778	-0,7258
6M	-0,2710	0	0	6M	1,4564	0	0	0,4051	-0,6510
12M	-0,1580	0	-1	12M	1,7262	-1	-1	0,5939	-0,5040

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2567	0	0	-0,1010	0,4383	1,0139
2Y	-0,1750	-1	-4	0,0227	0,5875	1,1422
3Y	-0,0650	-1	-7	0,1605	0,7286	1,2677
4Y	0,0580	-2	-9	0,3035	0,8632	1,3829
5Y	0,1910	-2	-11	0,4435	0,9916	1,4832
7Y	0,4580	-3	-12	0,7097	1,2197	1,6427
10Y	0,8180	-4	-12	1,0443	1,4568	1,7871
15Y	1,2150	-4	-11	1,3686	1,6450	1,8618
20Y	1,3890	-4	-10	1,5062	1,7037	1,8508
30Y	1,4840	-4	-10	1,5655	1,6953	1,7829

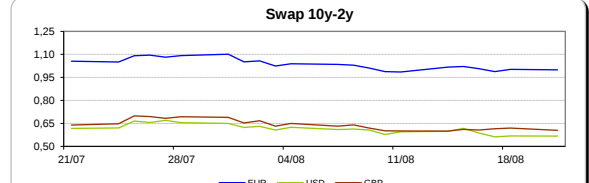
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4540	-1	2	1,6826	1,9855	2,2695
2Y	1,5670	-2	-1	1,7315	2,0605	2,3260
3Y	1,6570	-3	-4	1,8235	2,1290	2,3610
4Y	1,7380	-4	-6	1,9000	2,1910	2,4170
5Y	1,8150	-4	-7	1,9710	2,2455	2,4862
7Y	1,9560	-5	-8	2,0960	2,3365	2,5155
10Y	2,1210	-5	-9	2,2395	2,4325	2,5625
15Y	2,2900	-6	-9	2,3735	2,5090	2,5780
20Y	2,3700	-6	-9	2,4310	2,5290	2,5745
30Y	2,4150	-6	-9	2,4560	2,4995	2,5540

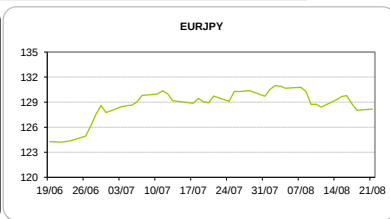
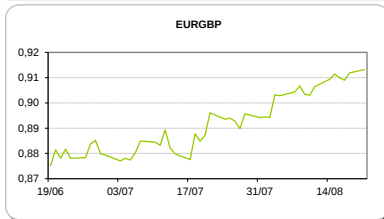


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,66	-1,06	3,35	OT 2Y	0,046	0,01	-5,90
JETFUEL	466,00	4,50	15,75	OT 5Y	1,073	0,00	-19,30
DIESEL	478,75	7,00	24,25	OT 10Y	2,745	-0,03	-26,00
COBRE	6.481,00	-4,00	479,00	BUND 10Y	-0,325	-0,29	-18,10
ZINCO	3.126,50	64,00	336,50	SCHATZ 2Y	-0,082	-0,46	-9,30
OURO	1.290,04	6,09	34,99	T-NOTE 10Y	2,898	-0,16	-7,10
TRIGO	438,75	-3,75	-83,75	T-NOTE 2Y	1,783	-0,76	-5,70
LICENÇA C02	5,76	-0,06	0,67	GILT 10Y	1,056	-0,64	-15,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1761	0,18%	1,02%	1,1819	1,1882	1,2008
EUR/GBP	0,91318	-0,14%	-1,87%	0,9149	0,9168	0,9209
EUR/JPY	128,17	-0,12%	1,21%	128,17	128,17	128,17
EUR/CHF	1,1371	-0,22%	-3,00%	1,1359	1,1346	1,1325
EUR/BRL	3,7146	-0,36%	-1,31%	3,7873	3,8545	3,9915
EUR/PLN	4,2744	0,00%	-0,18%	4,2954	4,3177	4,3632

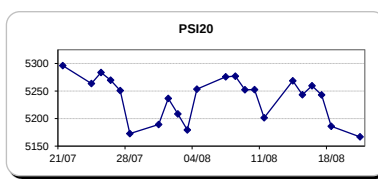


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1761	0,9132	128,17	1,1371	9,5336	7,4377	1,4857	1,48849	3,7146	9,3306
USD	0,8463	-	0,7748	108,77	0,9605	8,0639	6,2943	1,2584	1,2593	3,1441	7,8916

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,729	0,13	-3,49
BANCO BPI	1,070	-1,65	-5,39
BCP	0,2285	-0,65	23,88
MONTEPIO	0,992	-0,10	135,63
CORT. AMORIM	11,210	0,49	31,88
CTT	5,229	-0,49	-18,87
EDP	3,185	-0,53	10,06
EDP R	6,848	-0,17	13,45
GALP	13,870	0,07	-2,26
J MARTINS	16,455	0,34	11,64
MOTA ENGIL	2,390	-0,75	48,45
NOS	5,391	-0,54	-4,38
PHAROL	0,322	-0,62	55,56
NAVIGATOR	3,657	0,19	15,41
REN	2,795	-0,96	3,60
SEMAPA	15,790	-0,97	17,84
SONAE CAP.	0,781	-0,89	4,41
SONAE SGPS	0,955	-1,55	9,27
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
CORT. AMORIM	0,49
J MARTINS	0,34
NAVIGATOR	0,19
ALTRI	0,13
GALP	0,07
SONAE CAP.	-0,89
REN	-0,96
SEMAPA	-0,97
SONAE SGPS	-1,55
BANCO BPI	-1,65



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.166,77	-0,37%	10,42%	5.359,19	4.356,54
CAC40	5.087,59	-0,52%	4,63%	5.442,10	4.310,88
ESTX 50 PR	3.421,64	-0,71%	3,98%	3.666,80	2.922,82
XTRA DAX	12.057,31	-0,89%	5,02%	12.951,54	10.174,92
S&P 500	2.425,40	-0,01%	8,33%	2.490,87	2.083,79
IBEX 35	10.358,90	-0,26%	10,77%	11.184,40	8.393,50
NIKKEI 225	19.393,13	-0,40%	1,46%	20.318,11	16.111,81

