

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

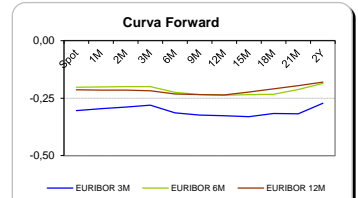
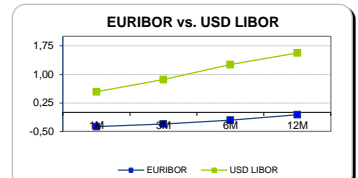
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RENTA FIXA

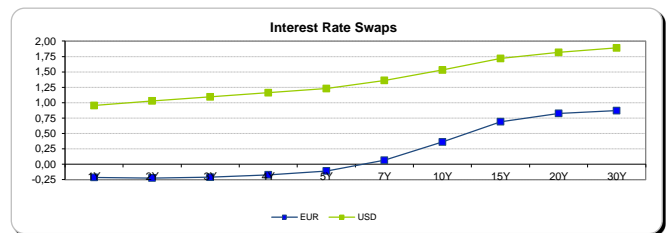
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5431	1	2	0,2684	-0,8074
3M	-0,3010	0	0	3M	0,8659	1	5	0,3759	-0,7458
6M	-0,2010	0	-1	6M	1,2594	0	4	0,5234	-0,6438
12M	-0,0580	0	-1	12M	1,5647	1	4	0,7451	-0,4810

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2140	0	-2	-0,2374	-0,0725	0,3630
2Y	-0,2240	0	-1	-0,2076	0,0268	0,4909
3Y	-0,2110	0	-1	-0,1622	0,1509	0,6198
4Y	-0,1720	0	1	-0,0893	0,2593	0,7297
5Y	-0,1080	0	3	0,0014	0,3810	0,8215
7Y	0,0650	0	6	0,2129	0,5936	0,9743
10Y	0,3610	0	8	0,5035	0,8105	1,0989
15Y	0,6920	0	11	0,7734	0,9693	1,1503
20Y	0,8270	-1	12	0,8775	1,0076	1,1193
30Y	0,8720	-1	14	0,8946	0,9723	1,0345

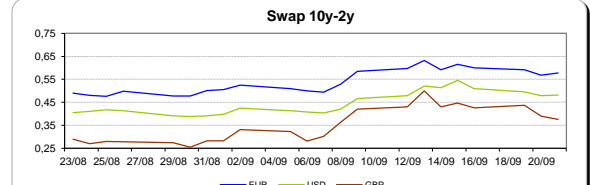
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9540	1	3	1,1376	1,3500	1,6532
2Y	1,0280	1	3	1,1931	1,4180	1,6950
3Y	1,0940	2	3	1,2516	1,4920	1,7440
4Y	1,1610	2	4	1,2980	1,5550	1,7900
5Y	1,2280	2	5	1,3650	1,6306	1,8475
7Y	1,3630	1	6	1,5015	1,7288	1,8980
10Y	1,5310	1	8	1,6494	1,8368	1,9891
15Y	1,7170	1	10	1,7991	1,9150	2,0110
20Y	1,8170	1	11	1,8779	1,9788	2,0215
30Y	1,8890	1	12	1,9296	1,9640	2,0459

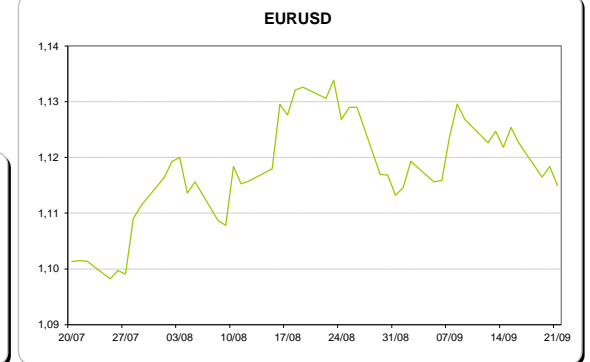
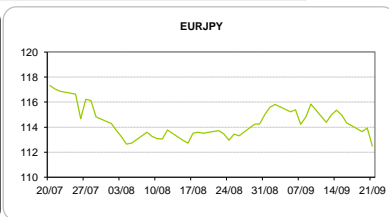
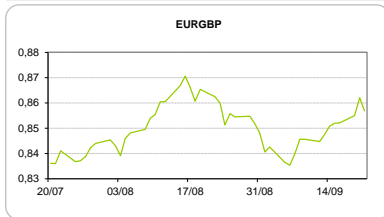


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,70	0,82	-4,49	OT 2Y	0,494	-0,01	-10,70
JETFUEL	414,25	-5,75	-29,25	OT 5Y	2,094	0,09	20,60
DIESEL	417,50	-5,50	-25,50	OT 10Y	3,410	0,10	38,20
COBRE	4.781,00	17,00	-5,00	BUND 10Y	-0,300	0,95	5,30
ZINCO	2.292,75	49,50	8,25	SCHATZ 2Y	-0,032	0,23	-4,30
OURO	1.326,20	11,34	-15,06	T-NOTE 10Y	2,532	0,30	7,90
TRIGO	407,00	1,00	-37,75	T-NOTE 2Y	1,367	1,88	6,70
LICENÇA C02	4,21	0,05	-0,56	GILT 10Y	0,867	-1,71	11,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,115	-0,30%	-1,38%	1,1193	1,1240	1,1342
EUR/GBP	0,85693	0,61%	0,64%	0,8588	0,8606	0,8644
EUR/JPY	112,49	1,28%	1,10%	112,49	112,49	112,49
EUR/CHF	1,0891	0,26%	0,03%	1,0878	1,0863	1,0835
EUR/BRL	3,6157	0,52%	0,21%	3,7253	3,8359	4,0461
EUR/PLN	4,2989	0,06%	0,26%	4,3228	4,3459	4,3917



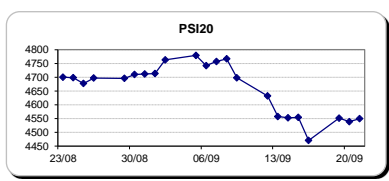
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1150	0,8569	112,49	1,0891	9,5807	7,4554	1,4721	1,47157	3,6157	9,2621
USD	0,8975	-	0,7717	100,73	0,9769	8,6034	6,6905	1,3209	1,3207	3,2398	8,3152

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,167	1,73	-33,61
BANCO BPI	1,091	0,00	0,00
BCP	0,016	0,65	-68,08
MONTEPIO	0,458	0,44	-30,08
CORT. AMORIM	8,419	1,40	41,54
CTT	6,181	-1,61	-30,19
EDP	2,915	-0,31	-12,23
EDP R	7,130	1,31	-1,66
GALP	11,855	-0,17	10,59
J MARTINS	15,030	0,17	25,30
MOTA ENGIL	1,565	0,38	-18,70
NOS	6,100	0,76	-15,82
PHAROL	0,246	4,24	13,85
NAVIGATOR	2,662	0,45	-23,74
REN	2,536	0,48	-8,84
SEMAPA	11,250	-1,32	-11,38
SONAE CAP.	0,674	-1,89	32,16
SONAE SGPS	0,662	0,61	-36,83

Maiores ganhos/perdas	
Título	Variação %
PHAROL	4,24
ALTRI	1,73
CORT. AMORIM	1,40
EDP R	1,31
NOS	0,76
GALP	-0,17
EDP	-0,31
SEMAPA	-1,32
CTT	-1,61
SONAE CAP.	-1,89



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.549,93	0,25%	-14,37%	5.625,06	4.175,28
CAC40	4.409,55	0,48%	-4,91%	5.011,65	3.892,46
ESTX 50 PR	2.982,18	0,58%	-8,73%	3.524,04	2.672,73
XTRA DAX	10.436,49	0,41%	-2,85%	11.430,87	8.699,29
S&P 500	2.141,44	0,08%	4,77%	2.193,81	1.810,10
IBEX 35	8.758,50	0,83%	-8,23%	10.631,60	7.579,80
NIKKEI 225	16.807,62	1,91%	-11,70%	20.012,40	14.864,01

