

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

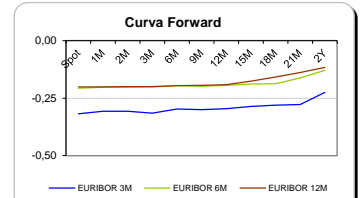
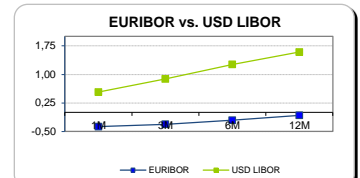
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RENTA FIXA

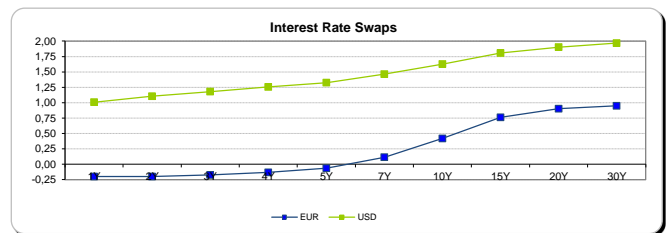
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5346	0	1	0,2685	-0,7852
3M	-0,3110	0	-1	3M	0,8800	0	3	0,3979	-0,7262
6M	-0,2040	0	-1	6M	1,2623	0	1	0,5594	-0,6480
12M	-0,0720	0	-2	12M	1,5873	-1	3	0,7999	-0,4828

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2009	0	2	-0,1909	0,0032	0,4492
2Y	-0,1990	0	2	-0,1533	0,1033	0,5846
3Y	-0,1750	0	3	-0,1010	0,2185	0,7158
4Y	-0,1310	0	4	-0,0248	0,3431	0,8263
5Y	-0,0650	0	5	0,0696	0,4690	0,9195
7Y	0,1150	0	6	0,2901	0,6882	1,0777
10Y	0,4180	0	7	0,5891	0,9091	1,2076
15Y	0,7620	0	8	0,8676	1,0720	1,2585
20Y	0,9010	1	9	0,9743	1,1117	1,2283
30Y	0,9480	1	9	0,9986	1,0806	1,1451

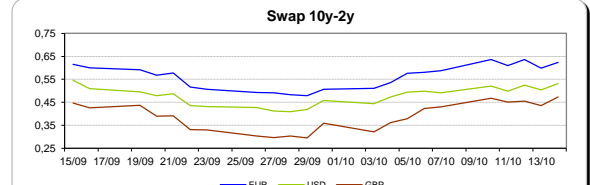
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0080	0	4	1,1369	1,3985	1,7140
2Y	1,1040	0	6	1,2036	1,4785	1,7695
3Y	1,1810	0	7	1,2595	1,5560	1,8240
4Y	1,2540	1	8	1,3330	1,6220	1,8685
5Y	1,3250	1	9	1,4075	1,6825	1,9235
7Y	1,4620	2	9	1,5375	1,7785	1,9715
10Y	1,6280	3	10	1,6875	1,8855	2,0330
15Y	1,8070	3	11	1,8420	1,9860	2,0835
20Y	1,9010	3	11	1,9195	2,0225	2,0915
30Y	1,9670	3	11	1,9665	2,0465	2,0840

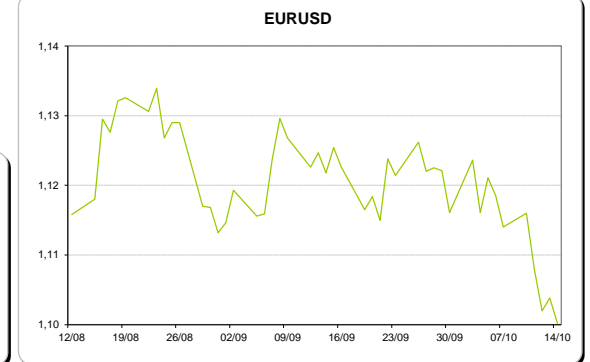
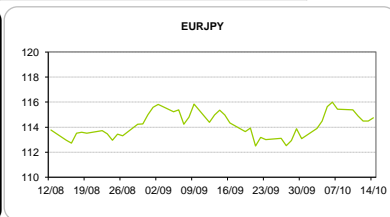
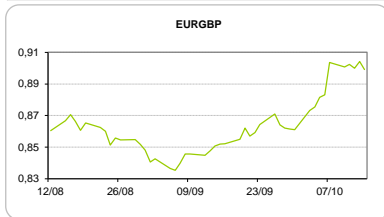


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,67	-0,36	5,36	OT 2Y	0,286	-0,01	-15,90
JETFUEL	468,75	-1,00	59,75	OT 5Y	1,814	-0,06	-10,30
DIESEL	469,25	0,50	58,75	OT 10Y	3,300	-0,07	3,30
COBRE	4.715,00	-102,00	62,00	BUND 10Y	-0,260	1,90	0,20
ZINCO	2.227,50	-23,00	0,00	SCHATZ 2Y	-0,034	0,23	-1,30
OURO	1.256,38	-1,76	-66,56	T-NOTE 2Y	2,565	0,61	3,00
TRIGO	426,00	10,00	23,00	T-NOTE 10Y	1,394	-0,75	7,60
LICENÇA C02	5,81	0,16	1,83	GILT 10Y	1,162	6,75	19,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1002	-0,33%	-1,93%	1,1048	1,1093	1,1189
EUR/GBP	0,8991	0,58%	-5,37%	0,9012	0,9033	0,9078
EUR/JPY	114,76	-0,24%	0,53%	114,76	114,76	114,76
EUR/CHF	1,0877	0,24%	0,68%	1,0864	1,0850	1,0821
EUR/BRL	3,5132	0,06%	7,05%	3,6250	3,7288	3,9247
EUR/PLN	4,3013	-0,17%	0,81%	4,3261	4,3496	4,3962

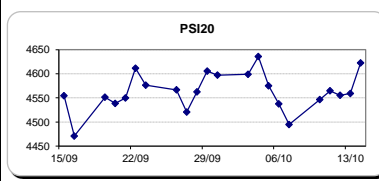


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1002	0,8991	114,76	1,0877	9,6950	7,4409	1,4455	1,44241	3,5132	9,0316
USD	0,9088	-	0,82	104,34	0,9885	8,8193	6,7617	1,3151	1,3111	3,1923	8,2027

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,098	2,31	-35,05
BANCO BPI	1,127	-0,18	3,30
BCP	0,015	0,00	-68,49
MONTEPIO	0,446	0,22	-31,91
CORT. AMORIM	9,101	0,84	53,01
CTT	6,037	2,84	-31,82
EDP	2,922	1,39	-12,01
EDP R	6,991	1,79	-3,57
GALP	12,475	0,12	16,37
J MARTINS	16,220	1,72	35,22
MOTA ENGIL	1,790	1,02	-7,01
NOS	5,890	2,65	-18,71
PHAROL	0,252	0,00	16,63
NAVIGATOR	2,581	2,18	-26,06
REN	2,590	1,21	-6,90
SEMAPA	11,625	0,65	-8,43
SONAE CAP.	0,677	0,74	32,75
SONAE SGPS	0,684	1,63	-34,73

Maiores ganhos/perdas	
Título	Variação %
CTT	2,84
NOS	2,65
ALTRI	2,31
NAVIGATOR	2,18
EDP R	1,79
BANCO BPI	-0,18



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.622,49	1,39%	-13,00%	5.625,06	4.175,28
CAC40	4.470,92	1,49%	-3,58%	5.011,65	3.892,46
ESTX 50 PR	3.025,19	1,69%	-7,42%	3.524,04	2.672,73
XTRA DAX	10.580,38	1,60%	-1,51%	11.430,87	8.699,29
S&P 500	2.133,37	0,06%	4,40%	2.193,81	1.810,10
IBEX 35	8.767,90	1,85%	-8,13%	10.631,60	7.579,80
NIKKEI 225	16.856,37	0,49%	-11,44%	20.012,40	14.864,01

