

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

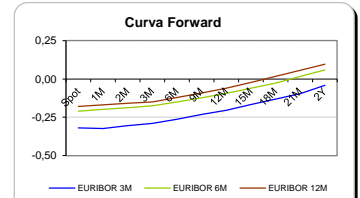
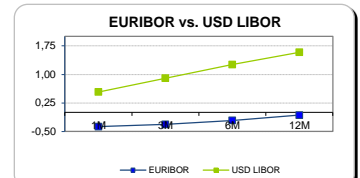
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RENTA FIXA

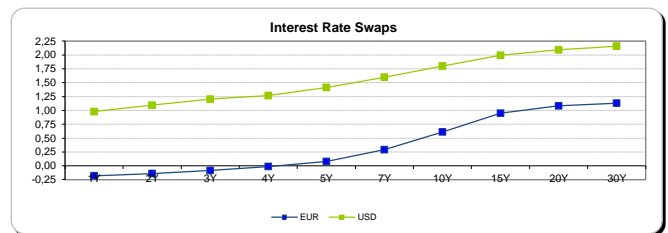
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,5382	0	1	0,2659	-0,7814
3M	-0,3120	0	-1	3M	0,9021	2	3	0,4018	-0,7352
6M	-0,2100	0	-1	6M	1,2582	2	0	0,5626	-0,6630
12M	-0,0690	0	0	12M	1,5834	3	0	0,8081	-0,4904

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1800	1	2	0,0943	0,2940	0,7927
2Y	-0,1400	1	6	0,0181	0,4162	0,9097
3Y	-0,0850	2	9	0,1100	0,5408	1,0412
4Y	-0,0110	2	12	0,2165	0,6610	1,1538
5Y	0,0780	3	15	0,3305	0,7880	1,2394
7Y	0,2910	4	18	0,5650	1,0022	1,3808
10Y	0,6120	5	20	0,8665	1,2075	1,4967
15Y	0,9500	5	18	1,1347	1,3514	1,5286
20Y	1,0820	5	18	1,2314	1,3813	1,4944
30Y	1,1310	6	18	1,2523	1,3458	1,4104

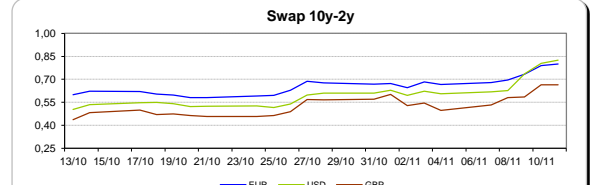
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9790	-1	-2	1,3154	1,9114	2,2658
2Y	1,0930	0	1	1,4869	2,0296	2,3452
3Y	1,2030	2	5	1,6271	2,1066	2,4006
4Y	1,2680	4	4	1,7569	2,1877	2,4420
5Y	1,4150	6	12	1,8561	2,2472	2,4794
7Y	1,5980	8	18	2,0210	2,3456	2,5365
10Y	1,8010	10	22	2,1840	2,4379	2,5833
15Y	1,9940	10	23	2,3386	2,5171	2,6208
20Y	2,0930	10	24	2,4105	2,5414	2,6087
30Y	2,1600	11	24	2,4456	2,5416	2,5888

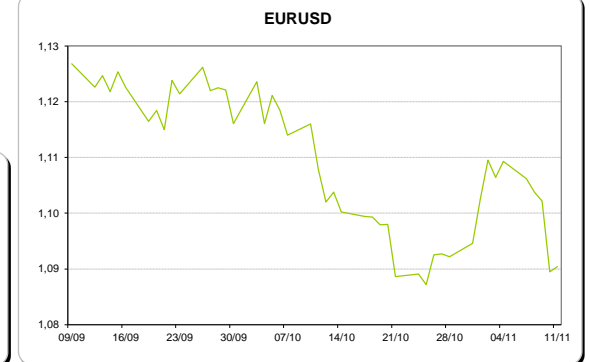
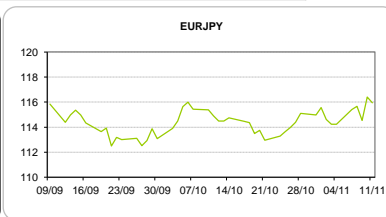
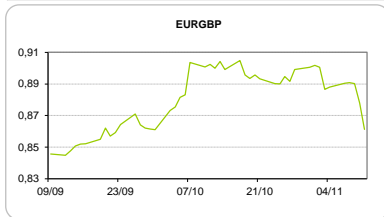


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,60	-1,24	-8,43	OT 2Y	0,344	-0,01	4,40
JETFUEL	411,75	-12,00	-58,75	OT 5Y	1,961	0,04	5,70
DIESEL	416,00	-11,00	-57,75	OT 10Y	3,484	0,09	8,10
COBRE	5.617,00	188,00	752,50	BUND 10Y	-0,016	3,22	22,90
ZINCO	2.511,25	35,00	191,50	SCHATZ 2Y	0,018	1,38	5,20
OURO	1.233,48	-25,45	-19,25	T-NOTE 10Y	2,844	2,65	24,80
TRIGO	402,25	-2,50	-5,00	T-NOTE 2Y	1,446	2,63	0,70
LICENÇA C02	5,67	-0,25	0,24	GILT 10Y	1,412	3,13	29,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0904	0,08%	-1,58%	1,0949	1,0993	1,1091
EUR/GBP	0,86133	1,92%	4,76%	0,8631	0,8651	0,8693
EUR/JPY	115,96	0,38%	-0,91%	115,96	115,96	115,96
EUR/CHF	1,0712	0,35%	2,05%	1,0698	1,0683	1,0655
EUR/BRL	3,685	0,27%	-4,17%	3,8075	3,9094	4,1112
EUR/PLN	4,4286	-1,26%	-3,21%	4,4547	4,4791	4,5257



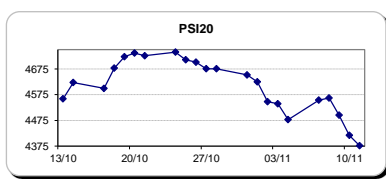
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0904	0,8613	115,96	1,0712	9,8511	7,4428	1,4647	1,43498	3,6850	9,1268
USD	0,9210	-	0,7947	106,59	0,9878	9,0853	6,8544	1,3523	1,3259	3,4833	8,4183

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,074	-1,73	-35,56
BANCO BPI	1,130	-0,18	3,57
BCP	1,236	4,97	-66,31
MONTEPIO	0,433	-0,69	-33,89
CORT. AMORIM	8,200	-1,05	37,86
CTT	6,189	-1,45	-30,10
EDP	2,670	-1,07	-19,60
EDP R	5,823	1,59	-19,68
GALP	11,545	-2,86	7,70
J MARTINS	14,880	-1,29	24,05
MOTA ENGIL	1,761	-3,19	-8,52
NOS	5,619	-2,19	-22,45
PHAROL	0,228	-2,98	5,52
NAVIGATOR	2,631	-0,08	-24,63
REN	2,526	-1,86	-9,20
SEMAPA	11,790	1,16	-7,13
SONAE CAP.	0,694	1,31	36,08
SONAE SGPS	0,746	-0,67	-28,82

Maiores ganhos/perdas	
Título	Variação %
BCP	4,97
EDP R	1,59
SONAE CAP.	1,31
SEMAPA	1,16
REN	-1,86
NOS	-2,19
GALP	-2,86
PHAROL	-2,98
MOTA ENGIL	-3,19



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.376,94	-0,91%	-17,62%	5.434,99	4.175,28
CAC40	4.489,27	-0,92%	-3,19%	4.975,71	3.892,46
ESTX 50 PR	3.030,02	-0,54%	-7,27%	3.524,04	2.672,73
XTRA DAX	10.667,95	0,36%	-0,70%	11.430,87	8.699,29
S&P 500	2.162,71	-0,22%	5,81%	2.193,81	1.810,10
IBEX 35	8.639,20	-1,34%	-9,48%	10.476,60	7.579,80
NIKKEI 225	17.374,79	0,18%	-8,72%	20.012,40	14.864,01

