

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

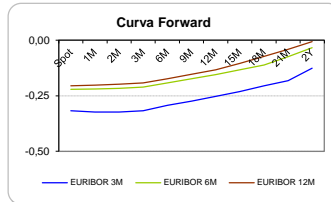
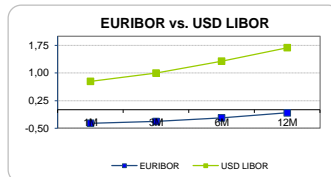
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RENTA FIXA

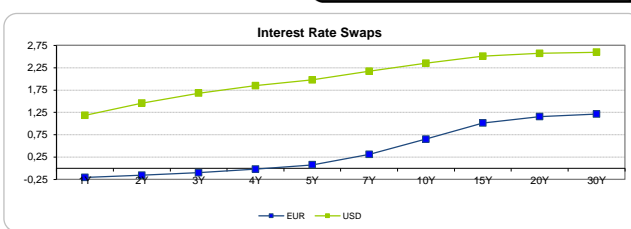
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	0,7717	0	15	0,2558	-0,7990
3M	-0,3180	0	-1	3M	0,9979	0	6	0,3666	-0,7292
6M	-0,2200	0	0	6M	1,3177	0	3	0,5330	-0,6626
12M	-0,0830	0	-1	12M	1,6857	0	5	0,7765	-0,4990

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2060	0	-1	-0,1331	0,2102	0,7652
2Y	-0,1570	0	1	-0,0699	0,3437	0,9141
3Y	-0,0980	0	2	0,0226	0,4834	1,0484
4Y	-0,0190	0	2	0,1355	0,6282	1,1698
5Y	0,0780	0	2	0,2600	0,7633	1,2740
7Y	0,3120	0	3	0,5219	1,0021	1,4239
10Y	0,6530	0	4	0,8539	1,2303	1,5527
15Y	1,0130	0	6	1,1533	1,3956	1,5979
20Y	1,1580	0	7	1,2666	1,4343	1,5641
30Y	1,2130	1	7	1,2999	1,4096	1,4898

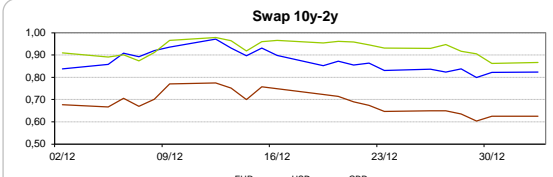
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1860	-1	8	1,7297	2,3275	2,6170
2Y	1,4600	-2	14	1,9417	2,4242	2,6515
3Y	1,6820	-2	17	2,0667	2,4912	2,6881
4Y	1,8480	-3	17	2,1767	2,5465	2,7217
5Y	1,9770	-3	17	2,2629	2,5850	2,7480
7Y	2,1690	-3	16	2,3896	2,6495	2,7847
10Y	2,3480	-3	14	2,5144	2,7125	2,8170
15Y	2,5090	-3	14	2,6198	2,7532	2,8154
20Y	2,5720	-3	13	2,6553	2,7547	2,7946
30Y	2,5970	-3	11	2,6537	2,7205	2,7412

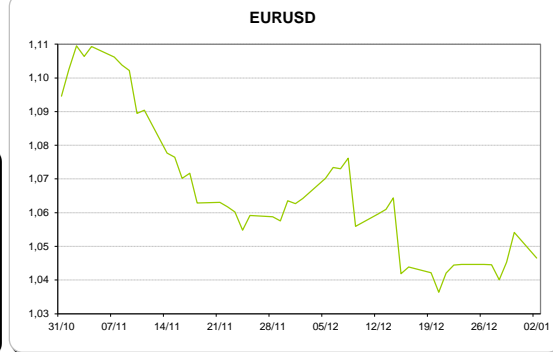
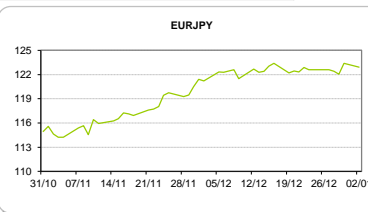


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,82	0,00	1,68	OT 2Y	0,049	0,01	-32,10
JETFUEL	502,25	-1,50	50,25	OT 5Y	1,779	-0,09	-53,30
DIESEL	511,50	-1,00	53,75	OT 10Y	3,695	-0,07	-7,00
COBRE	5.516,00	48,50	-289,50	BUND 10Y	-0,330	-2,26	-20,10
ZINCO	2.563,50	52,25	-133,50	SCHATZ 2Y	-0,135	-0,23	-3,70
OURO	1.152,15	-0,12	-25,10	T-NOTE 10Y	3,150	-3,54	-3,10
TRIGO	408,00	3,25	5,25	T-NOTE 2Y	1,737	-1,52	-0,80
LICENÇA C02	6,11	-0,46	1,78	GILT 10Y	1,245	0,00	-30,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0465	-0,72%	-1,66%	1,0513	1,0562	1,0675
EUR/GBP	0,8514	0,56%	-0,98%	0,8534	0,8554	0,8599
EUR/JPY	122,92	0,39%	-1,40%	122,92	122,92	122,92
EUR/CHF	1,0716	0,05%	0,62%	1,0702	1,0690	1,0664
EUR/BRL	3,4124	0,48%	8,60%	3,5146	3,6130	3,7928
EUR/PLN	4,4134	-0,20%	1,54%	4,4401	4,4658	4,5140



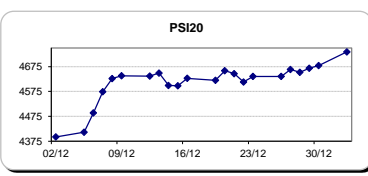
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0465	0,8514	122,92	1,0716	9,5621	7,4339	1,4062	1,45733	3,4124	9,0515
USD	0,9479	-	0,8092	116,615	1,0161	9,0812	7,0470	1,3412	1,3812	3,2460	8,6079

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,959	2,46	2,46
BANCO BPI	1,130	-0,09	-0,09
BCP	1,0890	1,68	1,68
MONTEPIO	0,420	-0,24	-0,24
CORT. AMORIM	8,690	2,24	2,24
CTT	6,557	1,74	1,74
EDP	2,918	0,83	0,83
EDP R	6,056	0,33	0,33
GALP	14,275	0,60	0,60
J MARTINS	14,930	1,29	1,29
MOTA ENGIL	1,608	-0,12	-0,12
NOS	5,733	1,68	1,68
PHAROL	0,211	1,93	1,93
NAVIGATOR	3,337	2,21	2,21
REN	2,724	0,96	0,96
SEMAPA	13,455	0,41	0,41
SONAE CAP.	0,760	1,60	1,60
SONAE SGPS	0,890	1,83	1,83
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
ALTRI	2,46
CORT. AMORIM	2,24
NAVIGATOR	2,21
PHAROL	1,93
SONAE SGPS	1,83
BANCO BPI	-0,09
MOTA ENGIL	-0,12
MONTEPIO	-0,24



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.734,06	1,17%	1,17%	5.324,88	4.175,28
CAC40	4.882,38	0,41%	0,41%	4.896,01	3.892,46
ESTX 50 PR	3.308,67	0,55%	0,55%	3.314,06	2.672,73
XTRA DAX	11.577,61	0,84%	0,84%	11.617,28	8.699,29
S&P 500	2.238,83	-0,46%	0,00%	2.277,53	1.810,10
IBEX 35	9.410,70	0,63%	0,63%	9.615,60	7.579,80
NIKKEI 225	19.114,37	-0,16%	0,00%	19.592,90	14.864,01

