

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

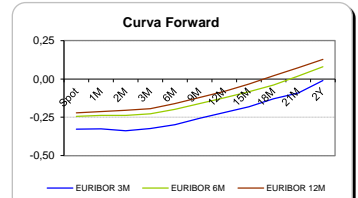
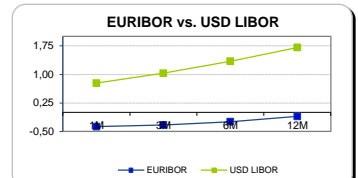
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RENTA FIXA

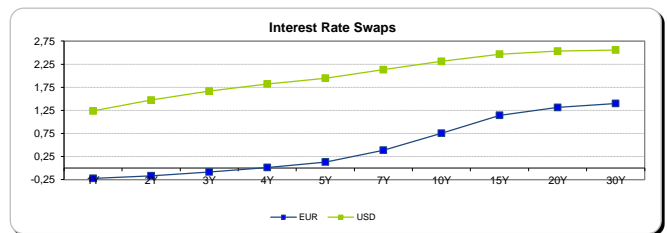
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7733	0	1	0,2649	-0,7872
3M	-0,3280	0	-1	3M	1,0318	-1	3	0,3634	-0,7294
6M	-0,2420	0	-3	6M	1,3457	-1	3	0,5284	-0,6636
12M	-0,1010	0	-2	12M	1,7073	-1	2	0,7746	-0,5032

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2200	0	-3	-0,0811	0,4051	0,9887
2Y	-0,1670	0	-2	0,0237	0,5585	1,1315
3Y	-0,0840	-1	0	0,1510	0,7013	1,2689
4Y	0,0160	-1	1	0,2922	0,8431	1,3942
5Y	0,1330	-1	2	0,4295	0,9806	1,4930
7Y	0,3880	-2	2	0,7035	1,2230	1,6551
10Y	0,7550	-2	3	1,0519	1,4561	1,7859
15Y	1,1450	-2	7	1,3625	1,6306	1,8440
20Y	1,3130	-2	9	1,4894	1,6818	1,8243
30Y	1,4000	-3	13	1,5443	1,6742	1,7654

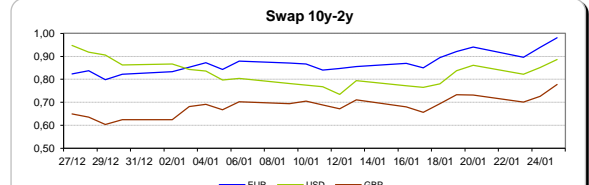
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2360	-3	3	1,7848	2,3885	2,6695
2Y	1,4730	-6	-3	1,9135	2,4695	2,7170
3Y	1,6680	-8	-7	2,1197	2,5350	2,6885
4Y	1,8230	-9	-10	2,2299	2,5905	2,7800
5Y	1,9460	-9	-11	2,2950	2,6340	2,8330
7Y	2,1310	-8	-12	2,4295	2,7040	2,8440
10Y	2,3100	-8	-13	2,5610	2,7690	2,8650
15Y	2,4680	-7	-13	2,6700	2,8336	2,8425
20Y	2,5330	-6	-13	2,7040	2,8050	2,8200
30Y	2,5590	-6	-12	2,7328	2,7440	2,8268

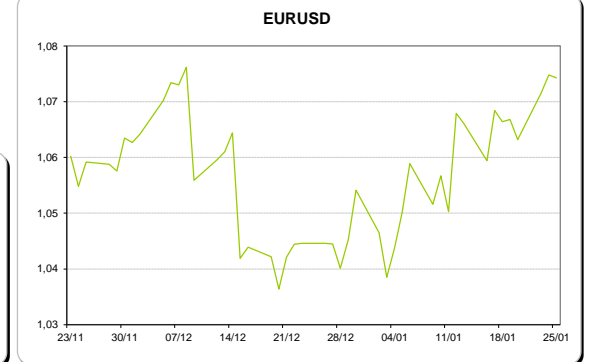
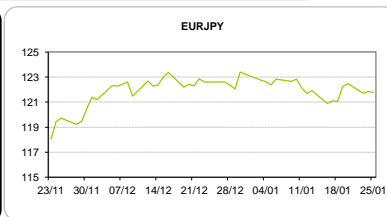


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,50	0,06	-0,40	OT 2Y	0,113	0,04	-12,40
JETFUEL	491,75	2,50	7,50	OT 5Y	1,973	0,10	4,60
DIESEL	496,50	8,50	6,50	OT 10Y	3,985	0,12	23,50
COBRE	5.945,50	148,00	474,00	BUND 10Y	-0,125	8,06	14,60
ZINCO	2.819,00	36,25	245,50	SCHATZ 2Y	-0,062	1,83	7,30
OURO	1.199,72	-9,10	65,77	T-NOTE 10Y	3,189	3,22	-5,70
TRIGO	425,75	-1,00	32,25	T-NOTE 2Y	1,741	1,14	-7,60
LICENÇA C02	4,98	-0,11	-1,26	GILT 10Y	1,493	9,82	13,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0743	-0,05%	2,84%	1,0789	1,0841	1,0964
EUR/GBP	0,85323	1,20%	-0,05%	0,8550	0,8570	0,8615
EUR/JPY	121,79	0,05%	0,67%	121,79	121,79	121,79
EUR/CHF	1,0737	0,05%	-0,01%	1,0725	1,0713	1,0689
EUR/BRL	3,4038	-0,14%	0,76%	3,4985	3,5908	3,7613
EUR/PLN	4,3597	0,25%	1,07%	4,3844	4,4096	4,4615



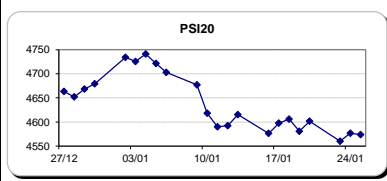
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0743	0,8532	121,79	1,0737	9,4881	7,4368	1,4041	1,41938	3,4038	8,9426
USD	0,9310	-	0,793	113,61	0,9992	8,8262	6,9237	1,3091	1,3238	3,1654	8,3174

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
des	4,099	0,00	6,08
BANCO BPI	1,132	0,09	0,09
BCP	0,1500	-0,53	-18,68
MONTEPIO	0,406	-1,46	-3,56
CORT. AMORIM	8,637	-1,96	1,61
CTT	5,992	-0,32	-7,03
EDP	2,702	-1,06	-6,63
EDP R	6,097	2,30	1,01
GALP	14,000	0,90	-1,34
J MARTINS	15,655	0,16	6,21
MOTA ENGIL	1,634	-0,67	1,49
NOS	5,171	-1,13	-8,28
PHAROL	0,226	-2,16	9,18
NAVIGATOR	3,307	0,27	1,29
REN	2,548	-1,09	-5,56
SEMAPA	12,760	-0,70	-4,78
SONAE CAP.	0,720	3,30	-3,74
SONAE SGPS	0,836	-0,36	-4,35

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	3,30
EDP R	2,30
GALP	0,90
NAVIGATOR	0,27
J MARTINS	0,16
REN	-1,09
NOS	-1,13
MONTEPIO	-1,46
CORT. AMORIM	-1,96
PHAROL	-2,16



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.573,73	-0,07%	-2,25%	5.222,69	4.175,28
CAC40	4.877,67	0,99%	0,32%	4.929,60	3.892,46
ESTX 50 PR	3.326,15	1,36%	1,08%	3.334,44	2.672,73
XTRA DAX	11.806,05	1,82%	2,83%	11.827,73	8.699,29
S&P 500	2.294,03	0,61%	2,47%	2.297,09	1.810,10
IBEX 35	9.549,30	1,73%	2,11%	9.588,80	7.579,80
NIKKEI 225	19.057,50	1,43%	-0,30%	19.615,40	14.864,01

