

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

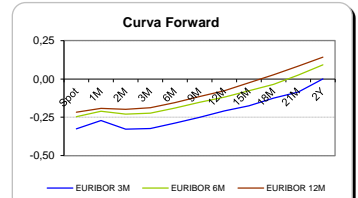
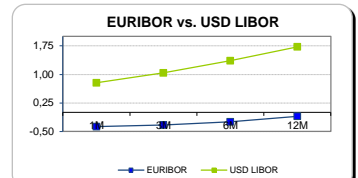
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RENTA FIXA

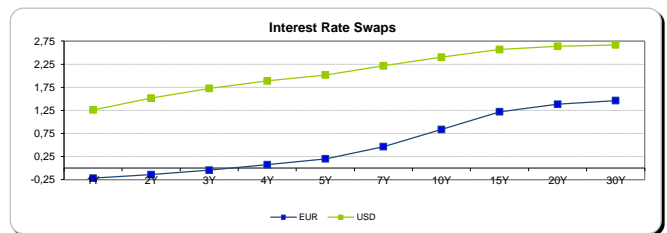
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7783	0	2	0,2632	-0,7882
3M	-0,3280	0	-1	3M	1,0390	0	4	0,3571	-0,7274
6M	-0,2440	0	-2	6M	1,3588	0	4	0,5249	-0,6616
12M	-0,1000	0	-2	12M	1,7240	0	3	0,7745	-0,5032

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2165	0	-1	-0,0782	0,4042	0,9870
2Y	-0,1420	0	1	0,0330	0,5536	1,1270
3Y	-0,0440	0	4	0,1530	0,6974	1,2610
4Y	0,0720	0	8	0,2911	0,8380	1,3800
5Y	0,2020	0	10	0,4288	0,9740	1,4785
7Y	0,4650	0	12	0,7014	1,2070	1,6347
10Y	0,8350	-1	14	1,0368	1,4394	1,7540
15Y	1,2210	-1	17	1,3469	1,6113	1,8090
20Y	1,3820	-2	19	1,4666	1,6526	1,7848
30Y	1,4640	-2	22	1,5087	1,6328	1,7181

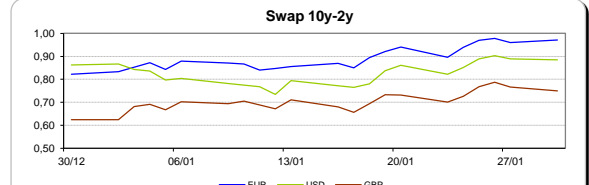
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2610	-1	5	1,7569	2,3530	2,6768
2Y	1,5160	-3	0	1,9130	2,4350	2,7278
3Y	1,7250	-4	-3	2,0640	2,5050	2,7250
4Y	1,8870	-5	-5	2,1957	2,5660	2,7968
5Y	2,0180	-6	-6	2,2879	2,6387	2,8210
7Y	2,2140	-6	-7	2,4282	2,6850	2,8663
10Y	2,4010	-6	-6	2,5665	2,7816	2,8926
15Y	2,5680	-6	-5	2,6570	2,7935	2,8525
20Y	2,6380	-5	-5	2,7226	2,8325	2,8305
30Y	2,6690	-5	-4	2,7010	2,7570	2,7930

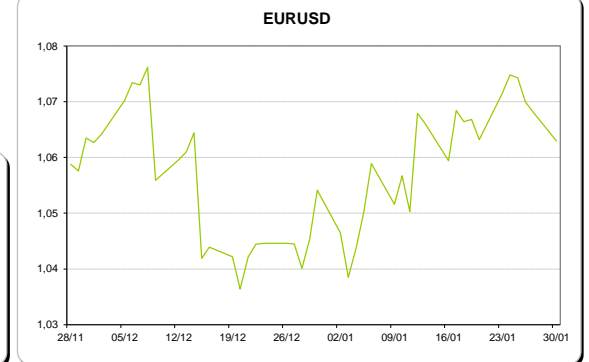
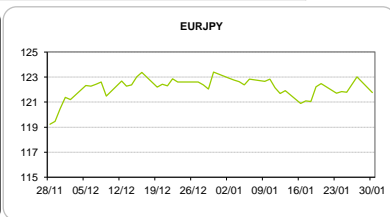


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,40	-0,12	-1,42	OT 2Y	0,091	0,00	1,60
JETFUEL	489,50	-8,00	5,25	OT 5Y	2,181	0,05	29,20
DIESEL	493,25	-9,25	3,25	OT 10Y	4,241	0,10	48,70
COBRE	5.899,50	42,00	430,00	BUND 10Y	-0,151	-1,33	18,90
ZINCO	2.741,50	-13,25	168,00	SCHATZ 2Y	-0,082	-1,37	5,50
OURO	1.195,28	3,98	43,01	T-NOTE 10Y	3,154	-0,80	-3,20
TRIGO	415,25	-5,25	7,25	T-NOTE 2Y	1,714	-0,38	-3,80
LICENÇA C02	5,18	0,26	-1,39	GILT 10Y	1,453	-2,87	21,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,063	-0,48%	0,84%	1,0675	1,0726	1,0844
EUR/GBP	0,84935	0,28%	0,80%	0,8511	0,8530	0,8576
EUR/JPY	121,76	1,03%	1,35%	121,76	121,76	121,76
EUR/CHF	1,0653	0,35%	0,64%	1,0642	1,0628	1,0602
EUR/BRL	3,3288	0,96%	3,00%	3,4197	3,5121	3,6754
EUR/PLN	4,3331	0,08%	1,65%	4,3572	4,3816	4,4314

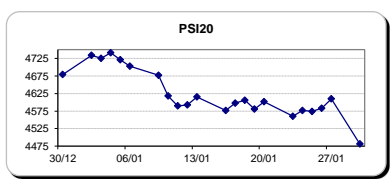


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0630	0,8494	121,76	1,0653	9,4411	7,4376	1,3983	1,41375	3,3288	8,8841
USD	0,9356	-	0,799	113,845	0,9974	8,8353	6,9589	1,3091	1,3231	3,1233	8,3172

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,087	-1,75	5,77
BANCO BPI	1,132	0,00	0,09
BCP	0,1462	-4,63	-20,74
MONTEPIO	0,411	0,00	-2,38
CORT. AMORIM	8,855	-1,81	4,18
CTT	5,171	-13,99	-19,77
EDP	2,700	-1,60	-6,70
EDP R	6,000	-1,07	-0,60
GALP	13,620	-2,23	-4,02
J MARTINS	15,655	-0,95	6,21
MOTA ENGIL	1,639	-2,73	1,80
NOS	5,221	-1,30	-7,40
PHAROL	0,256	1,59	23,67
NAVIGATOR	3,387	-2,11	3,74
REN	2,536	-1,74	-6,00
SEMAPA	13,060	-0,38	-2,54
SONAE CAP.	0,690	-3,09	-7,75
SONAE SGPS	0,784	-4,62	-10,30

Maiores ganhos/perdas	
Título	Variação %
PHAROL	1,59
MOTA ENGIL	-2,73
SONAE CAP.	-3,09
SONAE SGPS	-4,62
BCP	-4,63
CTT	-13,99



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.481,32	-2,79%	-4,23%	5.222,69	4.175,28
CAC40	4.784,64	-1,14%	-1,60%	4.929,60	3.892,46
ESTX 50 PR	3.262,72	-1,23%	-0,84%	3.342,47	2.672,73
XTRA DAX	11.681,89	-1,12%	1,75%	11.893,08	8.699,29
S&P 500	2.274,47	-0,88%	1,59%	2.300,99	1.810,10
IBEX 35	9.361,30	-1,50%	0,10%	9.623,50	7.579,80
NIKKEI 225	19.368,85	-0,51%	1,33%	19.615,40	14.864,01

