

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

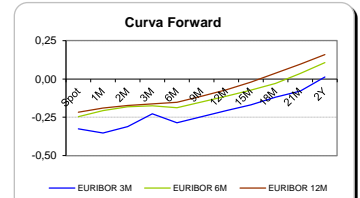
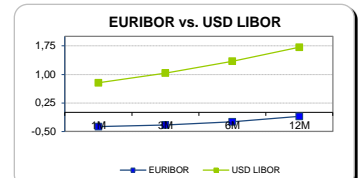
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RENTA FIXA

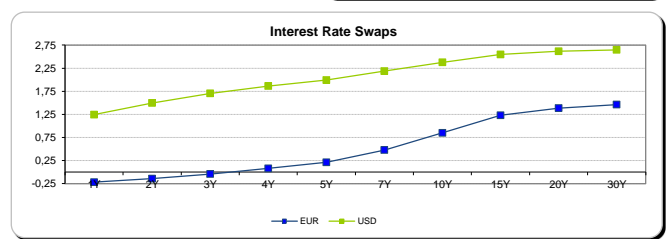
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7794	0	1	0,2609	-0,7884
3M	-0,3280	0	-1	3M	1,0346	0	4	0,3559	-0,7286
6M	-0,2440	0	-2	6M	1,3474	-1	3	0,5336	-0,6642
12M	-0,1030	0	-2	12M	1,7134	-1	3	0,7704	-0,5086

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2170	0	-1	-0,0711	0,4177	1,0220
2Y	-0,1410	-1	2	0,0436	0,5755	1,1684
3Y	-0,0400	-1	6	0,1685	0,7231	1,3023
4Y	0,0800	0	10	0,3100	0,8693	1,4250
5Y	0,2120	0	13	0,4505	1,0067	1,5150
7Y	0,4790	0	17	0,7277	1,2390	1,6745
10Y	0,8480	1	20	1,0641	1,4719	1,7914
15Y	1,2300	0	22	1,3781	1,6481	1,8523
20Y	1,3870	0	23	1,5025	1,6927	1,8294
30Y	1,4640	-1	25	1,5469	1,6714	1,7576

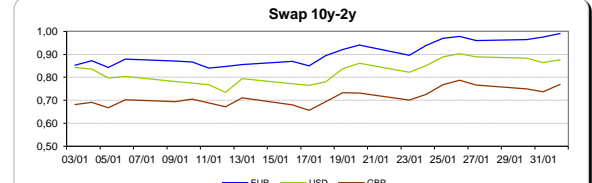
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2430	-2	6	1,8021	2,3955	2,6765
2Y	1,4960	-2	4	1,9590	2,4685	2,7220
3Y	1,7040	-2	2	2,1110	2,5355	2,7110
4Y	1,8640	-2	2	2,2160	2,5925	2,7840
5Y	1,9930	-3	2	2,3040	2,6360	2,8325
7Y	2,1880	-3	2	2,4370	2,7070	2,8495
10Y	2,3780	-2	3	2,5680	2,7740	2,8740
15Y	2,5460	-2	4	2,6790	2,8230	2,8555
20Y	2,6170	-2	5	2,7160	2,8165	2,8295
30Y	2,6490	-2	5	2,7185	2,7515	2,8085

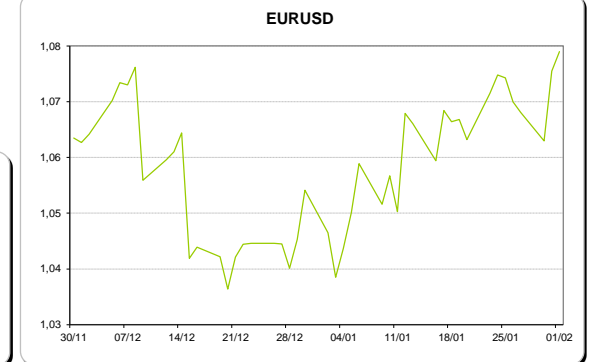
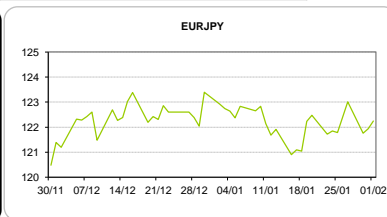


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,01	0,43	-1,48	OT 2Y	0,084	0,02	1,80
JETFUEL	494,25	4,75	-8,00	OT 5Y	2,137	0,01	35,50
DIESEL	503,25	8,75	-8,25	OT 10Y	4,209	0,02	50,40
COBRE	5.980,00	171,00	455,50	BUND 10Y	-0,126	3,26	20,40
ZINCO	2.852,75	82,50	284,50	SCHATZ 2Y	-0,112	-0,91	2,10
OURO	1.203,36	-7,29	51,09	T-NOTE 10Y	3,176	4,51	2,80
TRIGO	429,00	8,25	21,00	T-NOTE 2Y	1,752	4,17	1,50
LICENÇA C02	5,28	-0,08	-1,29	GILT 10Y	1,475	4,58	23,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,079	0,33%	3,11%	1,0835	1,0886	1,1008
EUR/GBP	0,85418	0,80%	-0,33%	0,8559	0,8579	0,8625
EUR/JPY	122,25	-0,25%	0,55%	122,25	122,25	122,25
EUR/CHF	1,0683	-0,02%	0,21%	1,0671	1,0657	1,0629
EUR/BRL	3,3894	0,35%	0,95%	3,4791	3,5708	3,7406
EUR/PLN	4,3162	0,15%	2,25%	4,3399	4,3644	4,4148



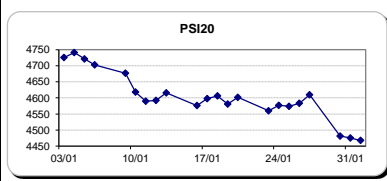
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0790	0,8542	122,25	1,0683	9,4264	7,4379	1,4072	1,42134	3,3894	8,8754
USD	0,9295	-	0,7908	113,5	0,9923	8,7591	6,9133	1,3078	1,3223	3,1554	8,2535

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,096	0,99	6,00
BANCO BPI	1,133	0,09	0,18
BCP	0,1635	4,54	-11,36
MONTEPIO	0,411	0,00	-2,38
CORT. AMORIM	8,810	1,15	3,65
CTT	5,000	-2,99	-22,42
EDP	2,670	-0,67	-7,74
EDP R	5,929	-0,24	-1,77
GALP	13,500	-0,88	-4,86
J MARTINS	15,690	0,22	6,45
MOTA ENGIL	1,618	0,56	0,50
NOS	5,207	-0,04	-7,64
PHAROL	0,279	8,98	34,78
NAVIGATOR	3,431	1,84	5,08
REN	2,545	-0,12	-5,67
SEMAPA	12,975	-1,33	-3,17
SONAE CAP.	0,692	0,29	-7,49
SONAE SGPS	0,787	-1,01	-9,95

Maiores ganhos/perdas	
Título	Variação %
PHAROL	8,98
BCP	4,54
NAVIGATOR	1,84
CORT. AMORIM	1,15
ALTRI	0,99
EDP	-0,67
GALP	-0,88
SONAE SGPS	-1,01
SEMAPA	-1,33
CTT	-2,99



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.467,94	-0,16%	-4,51%	5.222,69	4.175,28
CAC40	4.794,58	0,96%	-1,39%	4.929,60	3.892,46
ESTX 50 PR	3.258,92	0,87%	-0,96%	3.342,47	2.672,73
XTRA DAX	11.659,50	1,08%	1,55%	11.893,08	8.699,29
S&P 500	2.274,73	-0,18%	1,60%	2.300,99	1.810,10
IBEX 35	9.330,80	0,17%	-0,23%	9.623,50	7.579,80
NIKKEI 225	19.148,08	0,56%	0,18%	19.615,40	14.864,01

