

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

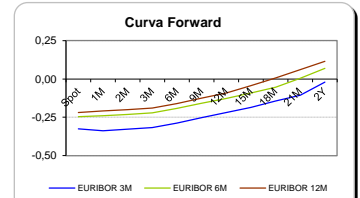
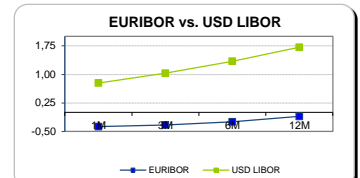
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RENTA FIXA

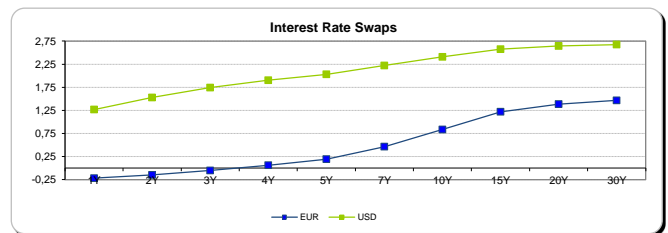
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,7767	0	1	0,2607	-0,7886
3M	-0,3280	0	-1	3M	1,0337	0	4	0,3546	-0,7286
6M	-0,2440	0	-2	6M	1,3488	0	3	0,5311	-0,6642
12M	-0,1010	0	-2	12M	1,7123	0	3	0,7670	-0,5086

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2190	0	-2	-0,0912	0,3780	0,9686
2Y	-0,1500	-1	2	0,0120	0,5254	1,1092
3Y	-0,0510	0	6	0,1341	0,6719	1,2427
4Y	0,0640	0	10	0,2679	0,8097	1,3618
5Y	0,1950	0	14	0,4061	0,9513	1,4609
7Y	0,4640	0	17	0,6760	1,1856	1,6115
10Y	0,8350	0	20	1,0144	1,4191	1,7491
15Y	1,2210	1	21	1,3303	1,5969	1,8116
20Y	1,3860	1	23	1,4569	1,6446	1,7813
30Y	1,4660	1	24	1,5013	1,6240	1,7099

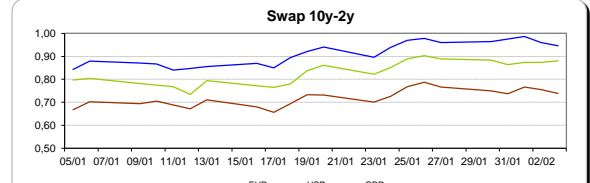
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2680	3	8	1,7364	2,2980	2,6200
2Y	1,5300	4	7	1,8760	2,3790	2,6780
3Y	1,7420	5	6	2,0270	2,4580	2,7190
4Y	1,9040	6	6	2,1320	2,5250	2,7560
5Y	2,0300	6	5	2,2260	2,5790	2,8145
7Y	2,2220	6	5	2,3730	2,6630	2,8330
10Y	2,4080	6	6	2,5210	2,7440	2,8620
15Y	2,5730	6	6	2,6470	2,7990	2,8540
20Y	2,6430	6	7	2,6910	2,8010	2,8380
30Y	2,6740	6	8	2,7010	2,7615	2,8015

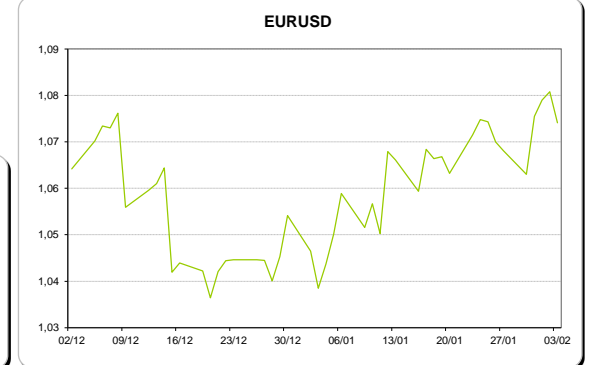
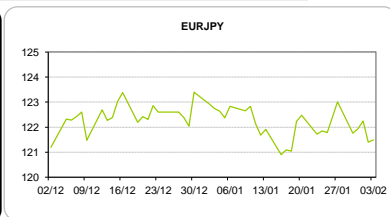


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,78	0,22	0,64	OT 2Y	0,074	-0,01	3,10
JETFUEL	502,00	3,25	-0,25	OT 5Y	2,050	0,01	16,40
DIESEL	506,25	1,75	-5,25	OT 10Y	4,172	0,05	27,70
COBRE	5.906,50	-59,00	350,50	BUND 10Y	-0,190	-1,33	4,70
ZINCO	2.844,50	-30,00	276,25	SCHATZ 2Y	-0,137	-0,46	1,40
OURO	1.220,40	4,65	61,61	T-NOTE 10Y	3,105	-3,53	-6,30
TRIGO	433,25	-1,25	26,75	T-NOTE 2Y	1,680	-2,65	-10,30
LICENÇA C02	5,17	-0,06	-0,27	GILT 10Y	1,359	-3,79	1,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0741	-0,62%	3,43%	1,0785	1,0835	1,0953
EUR/GBP	0,86013	0,06%	-1,68%	0,8619	0,8638	0,8682
EUR/JPY	121,49	-0,07%	1,04%	121,49	121,49	121,49
EUR/CHF	1,0696	-0,15%	-0,05%	1,0685	1,0672	1,0642
EUR/BRL	3,3607	0,00%	1,12%	3,4514	3,5418	3,7062
EUR/PLN	4,3055	0,26%	1,94%	4,3291	4,3530	4,4019

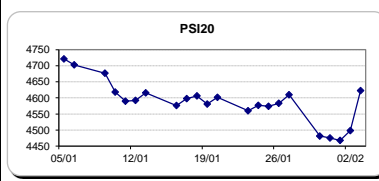


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0741	0,8601	121,49	1,0696	9,4635	7,4375	1,4033	1,40416	3,3607	8,8552
USD	0,9269	-	0,7996	112,4	0,9914	8,7524	6,8938	1,3001	1,3007	3,1108	8,1987

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,127	-0,43	6,81
BANCO BPI	1,131	-0,09	0,00
BCP	0,1679	3,90	-8,98
MONTEPIO	0,412	0,24	-2,14
CORT. AMORIM	8,920	-0,70	4,94
CTT	5,013	-1,09	-22,22
EDP	2,700	-0,11	-6,70
EDP R	6,050	1,73	0,23
GALP	13,840	1,76	-2,47
J MARTINS	15,820	0,54	7,33
MOTA ENGIL	1,649	5,23	2,42
NOS	5,270	0,53	-6,53
PHAROL	0,291	0,69	40,58
NAVIGATOR	3,469	-0,23	6,25
REN	2,582	0,82	-4,30
SEMAPA	13,060	0,58	-2,54
SONAE CAP.	0,695	0,72	-7,09
SONAE SGPS	0,824	3,13	-5,72

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	5,23
BCP	3,90
SONAE SGPS	3,13
GALP	1,76
EDP R	1,73
EDP	-0,11
NAVIGATOR	-0,23
ALTRI	-0,43
CORT. AMORIM	-0,70
CTT	-1,09



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.622,82	2,77%	-1,20%	5.222,69	4.175,28
CAC40	4.825,42	0,65%	-0,76%	4.929,60	3.892,46
ESTX 50 PR	3.273,11	0,60%	-0,53%	3.342,47	2.672,73
XTRA DAX	11.651,49	0,20%	1,48%	11.893,08	8.699,29
S&P 500	2.295,48	0,64%	2,53%	2.300,99	1.810,10
IBEX 35	9.462,70	0,60%	1,18%	9.623,50	7.579,80
NIKKEI 225	18.918,20	0,02%	-1,03%	19.615,40	14.864,01

