

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

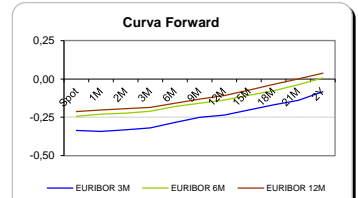
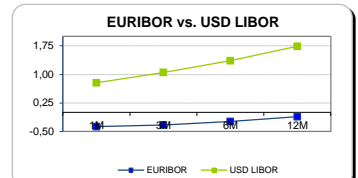
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RENTA FIXA

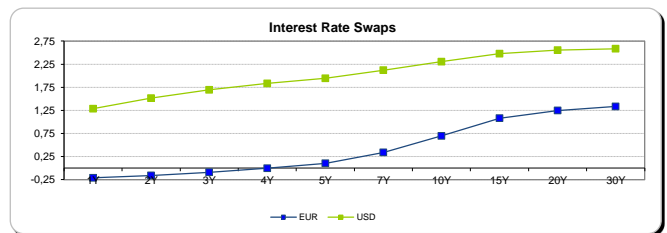
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,7806	0	1	0,2651	-0,7952
3M	-0,3290	0	0	3M	1,0540	0	2	0,3543	-0,7292
6M	-0,2380	0	1	6M	1,3607	0	2	0,5121	-0,6786
12M	-0,1130	0	-1	12M	1,7396	0	3	0,7425	-0,5236

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2120	0	0	-0,1092	0,2340	0,7685
2Y	-0,1580	-1	1	-0,0354	0,3649	0,9117
3Y	-0,0890	-2	-1	0,0545	0,5002	1,0464
4Y	-0,0020	-2	-2	0,1643	0,6373	1,1692
5Y	0,1030	-3	-3	0,2829	0,7707	1,2690
7Y	0,3400	-4	-5	0,5358	1,0082	1,4356
10Y	0,6960	-5	-6	0,8675	1,2466	1,5738
15Y	1,0830	-5	-6	1,1800	1,4291	1,6423
20Y	1,2490	-6	-6	1,3100	1,4859	1,6283
30Y	1,3330	-6	-7	1,3570	1,4691	1,5530

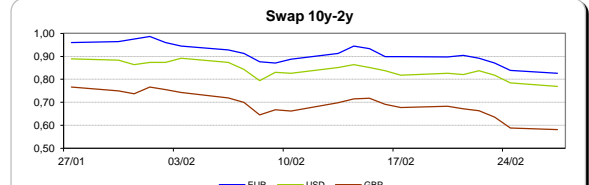
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2870	-1	5	1,7783	2,2470	2,5185
2Y	1,5150	-3	3	1,9147	2,3120	2,5740
3Y	1,6940	-3	1	2,0429	2,3800	2,6264
4Y	1,8330	-4	-1	2,1080	2,4405	2,6470
5Y	1,9430	-5	-1	2,1865	2,4895	2,6985
7Y	2,1200	-5	-2	2,3160	2,5675	2,7255
10Y	2,3050	-6	-1	2,4505	2,6465	2,7565
15Y	2,4770	-6	0	2,5680	2,7244	2,7655
20Y	2,5530	-6	1	2,6105	2,7055	2,7465
30Y	2,5860	-6	2	2,6150	2,6735	2,7065

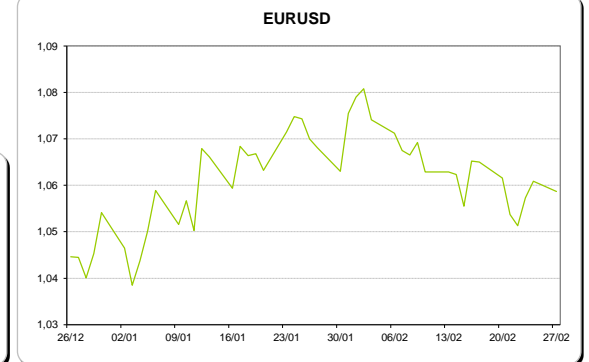
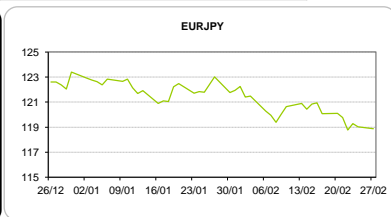
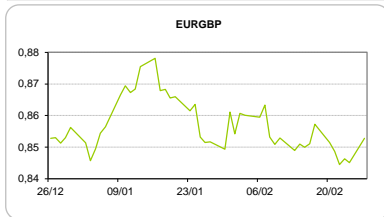


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,18	0,19	0,48	OT 2Y	0,024	0,03	-10,30
JETFUEL	494,25	-5,25	2,50	OT 5Y	1,822	-0,04	-28,70
DIESEL	501,75	-6,25	5,25	OT 10Y	3,883	-0,05	-23,70
COBRE	5.914,00	69,00	-15,00	BUND 10Y	-0,452	0,36	-34,50
ZINCO	2.827,50	38,50	3,75	SCHATZ 2Y	-0,310	2,73	-24,80
OURO	1.263,47	6,32	72,17	T-NOTE 10Y	3,034	1,91	-14,90
TRIGO	439,75	-8,25	5,25	T-NOTE 2Y	1,620	2,27	-11,00
LICENÇA C02	5,23	-0,16	0,31	GILT 10Y	1,127	-0,74	-50,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0587	-0,21%	-0,88%	1,0632	1,0684	1,0803
EUR/GBP	0,8528	-0,91%	-0,13%	0,8545	0,8565	0,8607
EUR/JPY	118,87	0,14%	3,48%	118,87	118,87	118,87
EUR/CHF	1,0680	-0,35%	0,10%	1,0668	1,0652	1,0622
EUR/BRL	3,2853	-1,32%	3,47%	3,3708	3,4570	3,6079
EUR/PLN	4,3126	0,03%	0,56%	4,3365	4,3597	4,4082



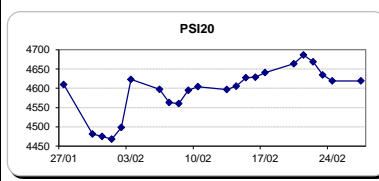
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0587	0,8528	118,87	1,0680	9,5772	7,4330	1,3924	1,38144	3,2853	8,8625
USD	0,9426	-	0,8023	112,105	1,0059	9,0337	7,0059	1,3099	1,3007	3,0995	8,3510

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,326	-0,55	11,96
BANCO BPI	1,038	1,96	-8,22
BCP	0,1457	-0,68	-21,01
MONTEPIO	0,434	-3,56	3,09
CORT. AMORIM	9,653	0,03	13,56
CTT	5,109	1,89	-20,73
EDP	2,887	0,00	-0,24
EDP R	6,197	-0,23	2,67
GALP	13,785	-0,43	-2,85
J MARTINS	15,270	1,09	3,60
MOTA ENGIL	1,621	0,37	0,68
NOS	5,579	-0,05	-1,05
PHAROL	0,345	-3,36	66,67
NAVIGATOR	3,576	0,31	9,53
REN	2,630	0,04	-2,52
SEMAPA	13,260	-0,67	-1,04
SONAE CAP.	0,728	0,41	-2,67
SONAE SGPS	0,829	-0,60	-5,15
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
BANCO BPI	1,96
CTT	1,89
J MARTINS	1,09
SONAE CAP.	0,41
MOTA ENGIL	0,37
SONAE SGPS	-0,60
SEMAPA	-0,67
BCP	-0,68
PHAROL	-3,36
MONTEPIO	-3,56



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.618,94	-0,01%	-1,29%	5.222,69	4.175,28
CAC40	4.845,18	0,00%	-0,35%	4.932,35	3.955,98
ESTX 50 PR	3.309,30	0,16%	0,57%	3.355,40	2.678,27
XTRA DAX	11.822,67	0,16%	2,98%	12.031,11	9.214,10
S&P 500	2.366,76	-0,03%	5,71%	2.369,18	1.931,81
IBEX 35	9.464,30	0,11%	1,20%	9.623,50	7.579,80
NIKKEI 225	19.107,47	-0,91%	-0,04%	19.615,40	14.864,01

