

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

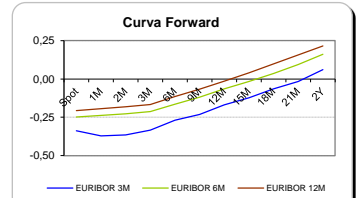
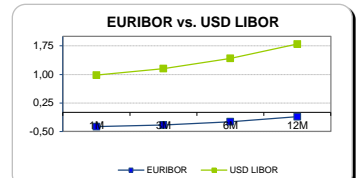
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RENTA FIXA

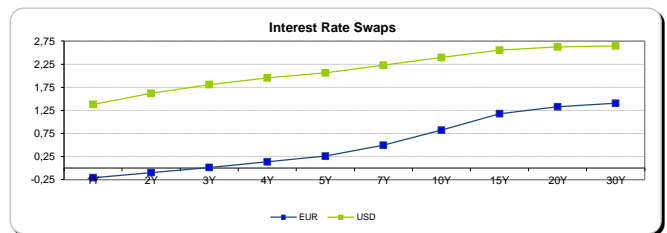
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,9822	0	20	0,2574	-0,7944
3M	-0,3300	0	0	3M	1,1519	0	10	0,3448	-0,7312
6M	-0,2420	0	0	6M	1,4243	0	6	0,4999	-0,6662
12M	-0,1100	0	0	12M	1,7971	-1	6	0,7324	-0,4990

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2058	0	1	-0,0147	0,4636	0,9640
2Y	-0,0960	-1	6	0,0999	0,5940	1,0780
3Y	0,0160	-2	11	0,2230	0,7160	1,1910
4Y	0,1350	-2	14	0,3470	0,8402	1,2950
5Y	0,2600	-2	16	0,4690	0,9490	1,3848
7Y	0,4970	-3	17	0,7040	1,1540	1,5280
10Y	0,8220	-3	14	1,0050	1,3701	1,6550
15Y	1,1780	-3	12	1,2942	1,5338	1,7140
20Y	1,3290	-3	10	1,4086	1,5791	1,6980
30Y	1,4030	-4	9	1,4521	1,5616	1,6355

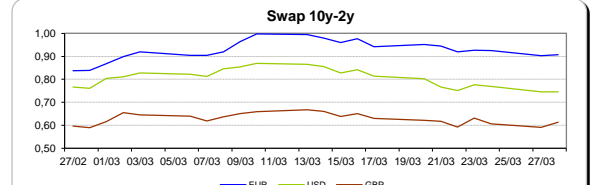
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3790	0	9	1,8527	2,3380	2,5590
2Y	1,6190	0	10	1,9560	2,3980	2,5950
3Y	1,8100	1	12	2,1040	2,4500	2,5980
4Y	1,9530	1	12	2,1900	2,4940	2,6595
5Y	2,0620	1	12	2,2610	2,5642	2,7110
7Y	2,2270	1	11	2,3700	2,6292	2,7355
10Y	2,3960	2	9	2,5169	2,6992	2,7680
15Y	2,5530	1	8	2,5995	2,7463	2,7505
20Y	2,6230	2	7	2,6648	2,7553	2,7315
30Y	2,6490	1	6	2,6395	2,6660	2,7165

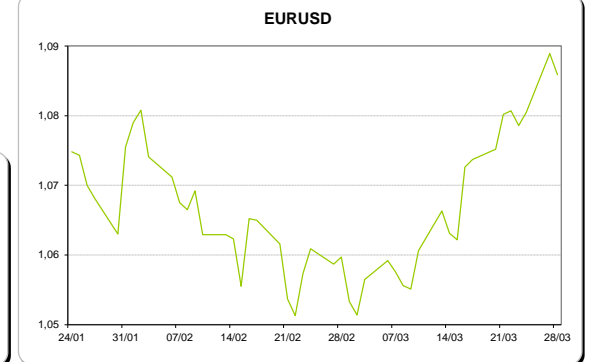
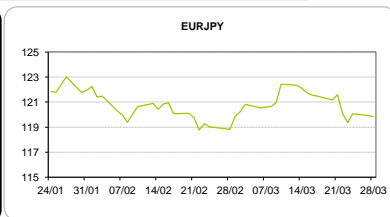
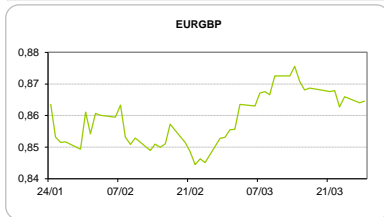


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,75	1,00	-4,76	OT 2Y	0,625	0,00	62,60
JETFUEL	468,00	7,75	-22,25	OT 5Y	2,335	-0,01	47,80
DIESEL	468,50	8,00	-29,50	OT 10Y	4,071	-0,01	13,60
COBRE	5.800,00	-44,00	-174,00	BUND 10Y	-0,038	-1,80	18,10
ZINCO	2.750,50	-69,75	-53,75	SCHATZ 2Y	-0,048	-1,15	20,10
OURO	1.253,65	-0,71	5,32	T-NOTE 10Y	3,123	1,28	5,60
TRIGO	423,00	2,25	-20,75	T-NOTE 2Y	1,821	1,52	7,60
LICENÇA C02	4,73	0,10	-0,51	GILT 10Y	1,156	1,94	2,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0859	-0,28%	2,47%	1,0906	1,0956	1,1070
EUR/GBP	0,86455	-0,06%	-1,33%	0,8663	0,8682	0,8723
EUR/JPY	119,84	0,08%	-0,84%	119,84	119,84	119,84
EUR/CHF	1,0692	0,15%	-0,51%	1,0679	1,0665	1,0633
EUR/BRL	3,3952	0,04%	-3,24%	3,4810	3,5631	3,7121
EUR/PLN	4,2345	0,26%	1,69%	4,2555	4,2774	4,3239

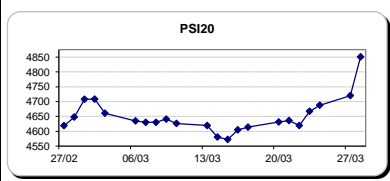


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0859	0,8646	119,84	1,0692	9,5363	7,4412	1,4497	1,41858	3,3952	9,2168
USD	0,9200	-	0,7976	110,23	0,9835	8,7759	6,8454	1,3380	1,3096	3,1331	8,4929

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,197	2,62	8,62
BANCO BPI	1,054	-0,66	-6,81
BCP	0,1856	2,88	0,62
MONTEPIO	0,420	-2,10	-0,24
CORT. AMORIM	9,986	1,59	17,48
CTT	5,127	1,71	-20,45
EDP	3,055	4,16	5,56
EDP R	6,900	10,10	14,31
GALP	13,760	2,69	-3,03
J MARTINS	16,060	0,56	8,96
MOTA ENGIL	1,760	0,80	9,32
NOS	4,970	0,59	-11,85
PHAROL	0,378	-0,53	82,61
NAVIGATOR	3,601	1,44	10,29
REN	2,762	1,36	2,37
SEMAPA	13,620	0,59	1,64
SONAE CAP.	0,811	2,14	8,42
SONAE SGPS	0,907	1,91	3,78

Maiores ganhos/perdas	
Título	Variação %
EDP R	10,10
EDP	4,16
BCP	2,88
GALP	2,69
ALTRI	2,62
PHAROL	-0,53
BANCO BPI	-0,66
MONTEPIO	-2,10



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.850,65	2,76%	3,66%	5.152,16	4.175,28
CAC40	5.046,20	0,57%	3,78%	5.054,91	3.955,98
ESTX 50 PR	3.465,07	0,81%	5,30%	3.471,50	2.678,27
XTRA DAX	12.149,42	1,28%	5,82%	12.158,72	9.214,10
S&P 500	2.353,62	0,51%	5,13%	2.400,98	1.991,68
IBEX 35	10.389,00	0,84%	11,09%	10.394,80	7.579,80
NIKKEI 225	19.202,87	1,14%	0,46%	19.668,01	14.864,01

