

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

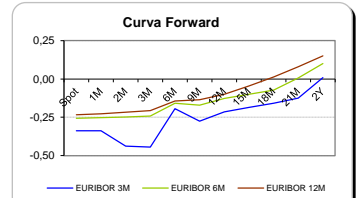
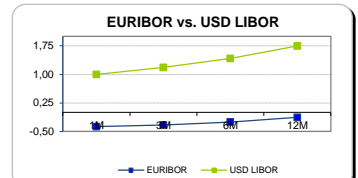
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RENTA FIXA

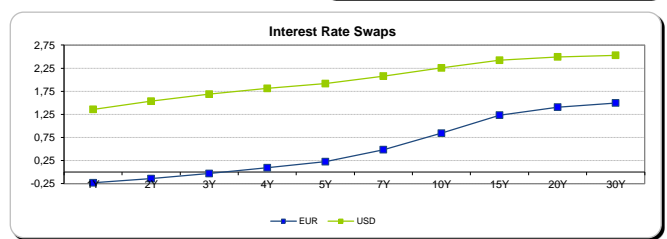
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,9991	0	0	0,2551	-0,7844
3M	-0,3310	0	0	3M	1,1812	0	2	0,3124	-0,7270
6M	-0,2510	0	-1	6M	1,4204	0	2	0,4531	-0,6590
12M	-0,1290	0	-1	12M	1,7454	0	-3	0,6596	-0,4844

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2330	0	-1	-0,0996	0,3851	0,9448
2Y	-0,1400	0	2	0,0256	0,5154	1,0875
3Y	-0,0290	1	5	0,1442	0,6574	1,2099
4Y	0,0940	1	8	0,2696	0,8020	1,3230
5Y	0,2240	1	11	0,4037	0,9284	1,4280
7Y	0,4840	1	14	0,6669	1,1582	1,5835
10Y	0,8440	2	16	0,9978	1,4011	1,7193
15Y	1,2350	2	20	1,3193	1,5847	1,7906
20Y	1,4070	2	22	1,4497	1,6378	1,7768
30Y	1,4980	2	24	1,5059	1,6301	1,7194

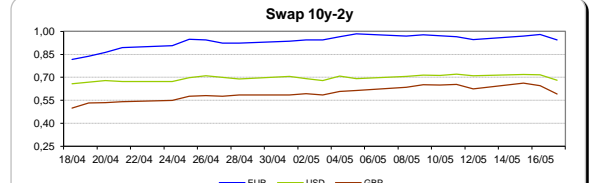
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	11,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3600	0	-1	1,6273	2,0777	2,3380
2Y	1,5350	-1	-1	1,7380	2,1536	2,4171
3Y	1,6890	-1	1	1,8616	2,2209	2,4255
4Y	1,8130	-7	2	1,9517	2,2824	2,5001
5Y	1,9160	-1	2	2,0299	2,3333	2,5341
7Y	2,0800	-1	3	2,1599	2,4187	2,5925
10Y	2,2550	0	3	2,3030	2,5055	2,6325
15Y	2,4220	0	3	2,4284	2,5415	2,6165
20Y	2,4960	0	3	2,4580	2,5841	2,6050
30Y	2,5300	0	2	2,4740	2,5350	2,5958

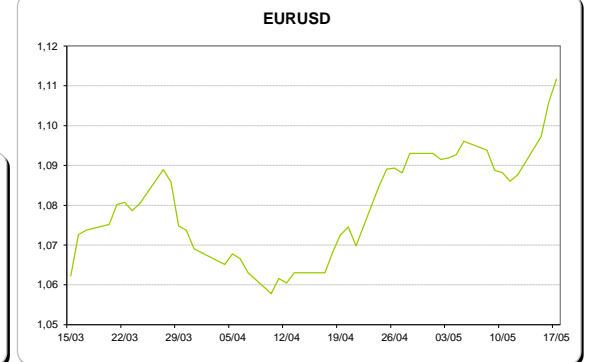
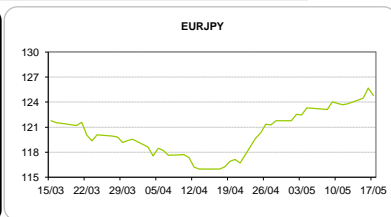
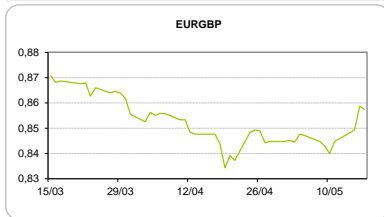


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,28	0,63	-3,60	OT 2Y	0,310	-0,03	-9,10
JETFUEL	469,25	-2,00	-32,75	OT 5Y	1,631	-0,09	-62,60
DIESEL	466,00	-0,75	-39,25	OT 10Y	3,211	-0,09	-67,40
COBRE	5.621,00	-2,00	-81,00	BUND 10Y	-0,095	-5,90	16,80
ZINCO	2.538,00	-26,75	-83,25	SCHATZ 2Y	-0,082	-3,43	15,30
OURO	1.256,69	19,63	-28,00	T-NOTE 10Y	2,947	-7,44	-3,70
TRIGO	429,50	5,25	-6,25	T-NOTE 2Y	1,718	-5,31	-0,40
LICENÇA C02	4,58	0,04	-0,37	GILT 10Y	0,994	-5,39	0,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1117	0,52%	4,58%	1,1170	1,1224	1,1339
EUR/GBP	0,85745	0,14%	-1,15%	0,8592	0,8609	0,8648
EUR/JPY	124,82	0,68%	-7,06%	124,82	124,82	124,82
EUR/CHF	1,0927	0,00%	-2,15%	1,0915	1,0902	1,0875
EUR/BRL	3,4574	-0,72%	4,56%	3,5425	3,6129	3,7541
EUR/PLN	4,1858	-0,23%	1,38%	4,2089	4,2314	4,2769

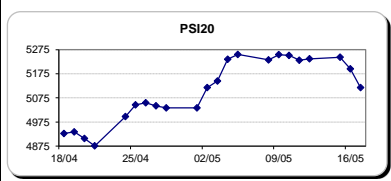


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1117	0,8575	124,82	1,0927	9,7458	7,4394	1,5154	1,49979	3,4574	9,3576
USD	0,8972	-	0,7708	111,305	0,9790	8,7447	6,6747	1,3594	1,3461	3,1049	8,3857

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,095	-2,62	5,98
BANCO BPI	1,071	-2,10	-5,31
BCP	0,2103	-1,22	14,01
MONTEPIO	0,408	-2,63	-3,09
CORT. AMORIM	10,980	-3,17	29,18
CTT	5,320	-6,78	-17,46
EDP	3,056	-0,68	5,60
EDP R	6,963	0,07	15,36
GALP	14,350	-1,51	1,13
J MARTINS	17,225	-1,18	16,86
MOTA ENGIL	2,575	-0,96	59,94
NOS	5,350	-1,47	-5,11
PHAROL	0,256	-3,40	23,67
NAVIGATOR	3,930	-2,53	20,37
REN	2,881	-0,62	6,78
SEMAPA	15,615	0,10	16,53
SONAE CAP.	0,970	0,52	29,68
SONAE SGPS	0,928	-2,01	6,18

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	0,52
SEMAPA	0,10
EDP R	0,07
ALTRI	-2,62
MONTEPIO	-2,63
CORT. AMORIM	-3,17
PHAROL	-3,40
CTT	-6,78



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.117,64	-1,50%	9,37%	5.291,59	4.175,28
CAC40	5.317,89	-1,63%	9,37%	5.442,10	3.955,98
ESTX 50 PR	3.584,83	-1,57%	8,94%	3.666,80	2.678,27
XTRA DAX	12.631,61	-1,35%	10,02%	12.841,66	9.214,10
S&P 500	2.371,63	-1,21%	5,93%	2.405,77	1.991,68
IBEX 35	10.786,10	-1,79%	15,33%	11.184,40	7.579,80
NIKKEI 225	19.814,88	-0,53%	3,66%	19.998,49	14.864,01

