

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

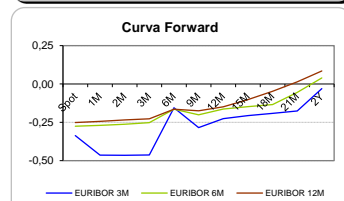
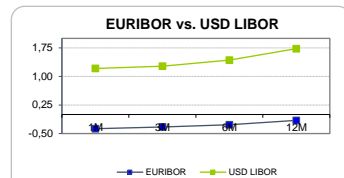
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RENTA FIXA

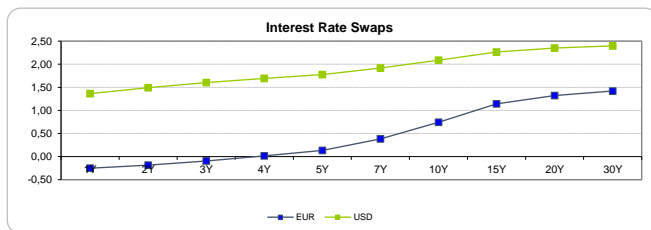
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2094	4	21	0,2513	-0,7876
3M	-0,3290	0	0	3M	1,2674	2	9	0,2887	-0,7306
6M	-0,2710	0	-2	6M	1,4271	0	0	0,4171	-0,6640
12M	-0,1540	0	-3	12M	1,7296	-1	-2	0,6085	-0,4992

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2520	0	-2	-0,1508	0,3526	0,8947
2Y	-0,1860	0	-4	-0,0318	0,4920	1,0295
3Y	-0,0950	0	-6	0,0968	0,6266	1,1672
4Y	0,0140	0	-7	0,2287	0,7613	1,2877
5Y	0,1330	-1	-8	0,3603	0,8949	1,3965
7Y	0,3830	-1	-9	0,6245	1,1317	1,5644
10Y	0,7420	-1	-8	0,9695	1,3779	1,7143
15Y	1,1430	-2	-7	1,2983	1,5742	1,7905
20Y	1,3230	-2	-7	1,4420	1,6388	1,7831
30Y	1,4200	-2	-6	1,5067	1,6363	1,7285

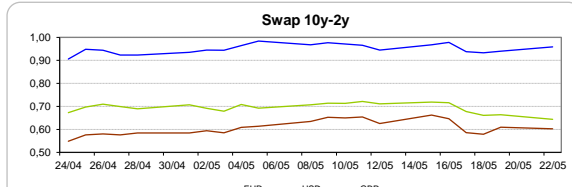
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3630	-4	0	1,6668	2,0303	2,2898
2Y	1,4920	-6	-5	1,7385	2,0976	2,3411
3Y	1,6030	-7	-10	1,8548	2,1605	2,3445
4Y	1,6930	-8	-19	1,9301	2,2172	2,4268
5Y	1,7750	-8	-15	1,9990	2,2670	2,4638
7Y	1,9180	-8	-17	2,1169	2,3533	2,5236
10Y	2,0870	-7	-17	2,2542	2,4417	2,5689
15Y	2,2650	-6	-16	2,3794	2,5101	2,5615
20Y	2,3500	-5	-14	2,4352	2,5312	2,5525
30Y	2,3970	-4	-13	2,4529	2,4835	2,5483

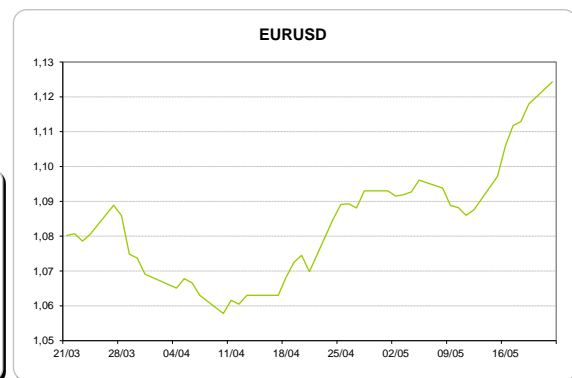
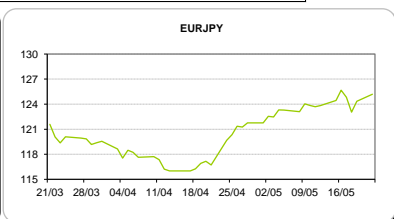
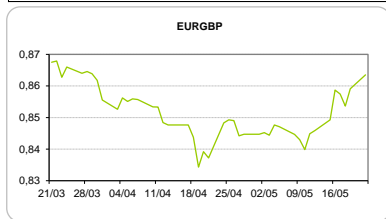


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,31	0,39	-4,60	OT 2Y	0,093	0,04	-11,00
JETFUEL	438,00	2,25	-31,25	OT 5Y	1,252	0,04	-56,60
DIESEL	431,00	4,00	-35,00	OT 10Y	2,919	0,06	-57,20
COBRE	5.674,00	-38,00	48,00	BUND 10Y	-0,349	-1,02	14,70
ZINCO	2.489,50	12,50	-75,25	SCHATZ 2Y	-0,037	-0,92	11,20
OURO	1.254,34	0,41	17,28	T-NOTE 10Y	2,898	-1,26	1,40
TRIGO	482,25	13,25	44,00	T-NOTE 2Y	1,828	-2,28	6,80
LICENÇA C02	4,88	-0,08	0,34	GILT 10Y	1,030	-1,37	3,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1167	0,01%	0,98%	1,1222	1,1277	1,1396
EUR/GBP	0,87453	0,21%	-1,81%	0,8763	0,8781	0,8821
EUR/JPY	124,33	-1,11%	1,08%	124,33	124,33	124,33
EUR/CHF	1,0900	-0,28%	0,24%	1,0888	1,0876	1,0849
EUR/BRL	3,6843	-0,27%	-6,84%	3,7730	3,8469	4,0012
EUR/PLN	4,2116	0,45%	-0,84%	4,2334	4,2559	4,3026

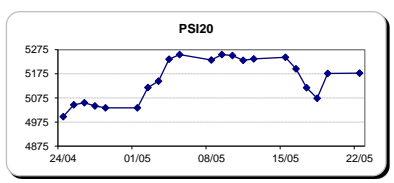


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1167	0,8745	124,33	1,0900	9,7447	7,4365	1,4800	1,46737	3,6843	9,4603
USD	0,8931	-	0,7811	110,68	0,9731	8,6987	6,6410	1,3242	1,3119	3,2867	8,4641

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,368	2,25	13,04
BANCO BPI	1,080	2,56	-4,51
BCP	0,2375	-0,29	28,75
MONTEPIO	0,518	6,37	23,04
CORT. AMORIM	12,800	0,00	50,59
CTT	5,533	-0,47	-14,15
EDP	3,047	-0,29	5,29
EDP R	7,030	0,43	16,47
GALP	13,585	2,10	-4,26
J MARTINS	17,775	-0,08	20,59
MOTA ENGIL	2,652	1,57	64,72
NOS	5,417	0,02	-3,92
PHAROL	0,300	-0,66	44,93
NAVIGATOR	3,900	-0,10	19,45
REN	2,914	0,94	8,01
SEMAPA	17,025	-0,35	27,05
SONAE CAP.	0,900	2,97	20,32
SONAE SGPS	0,929	-1,17	6,29

Maiores ganhos/perdas	
Título	Varição %
MONTEPIO	6,37
SONAE CAP.	2,97
BANCO BPI	2,56
ALTRI	2,25
GALP	2,10
EDP	-0,29
SEMAPA	-0,35
CTT	-0,47
PHAROL	-0,66
SONAE SGPS	-1,17



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.273,98	0,23%	12,71%	5.359,19	4.175,28
CAC40	5.263,31	0,89%	8,25%	5.442,10	3.955,98
ESTX 50 PR	3.543,88	0,52%	7,70%	3.666,80	2.678,27
XTRA DAX	12.752,73	0,48%	11,08%	12.921,17	9.214,10
S&P 500	2.430,54	-0,07%	8,57%	2.446,20	1.991,68
IBEX 35	10.759,40	0,56%	15,05%	11.184,40	7.579,80
NIKKEI 225	19.943,26	0,56%	4,34%	20.239,81	14.864,01

