

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

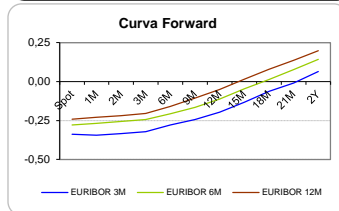
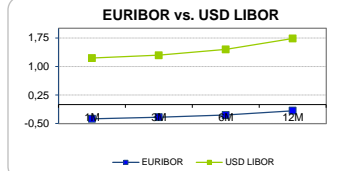
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RENTA FIXA

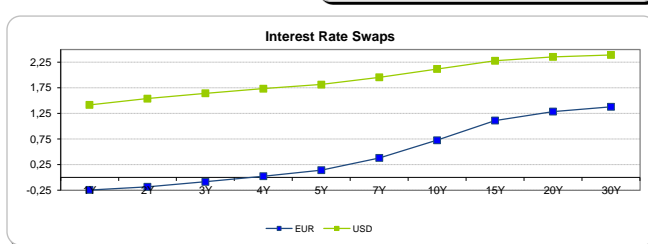
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2221	0	18	0,2509	-0,7884
3M	-0,3310	0	0	3M	1,2948	0	9	0,3004	-0,7302
6M	-0,2730	0	-2	6M	1,4464	0	3	0,4506	-0,6638
12M	-0,1610	0	-3	12M	1,7346	0	1	0,6620	-0,4906

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2421	1	0	-0,0535	0,4710	0,9710
2Y	-0,1800	0	-3	0,0721	0,6040	1,0915
3Y	-0,0840	1	-4	0,2070	0,6635	1,2148
4Y	0,0260	1	-5	0,3390	0,8480	1,3320
5Y	0,1450	1	-5	0,4650	0,9680	1,4370
7Y	0,3820	1	-7	0,7100	1,1920	1,5910
10Y	0,7280	1	-8	1,0343	1,4254	1,7320
15Y	1,1130	1	-9	1,3500	1,6125	1,8070
20Y	1,2880	1	-8	1,4792	1,6655	1,7960
30Y	1,3790	2	-8	1,5352	1,6585	1,7421

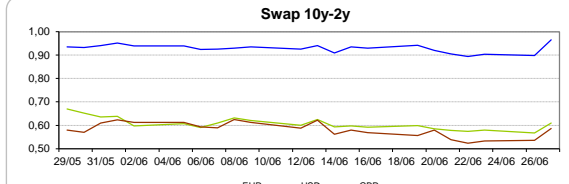
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4180	0	6	1,7167	2,0810	2,3360
2Y	1,5400	0	2	1,7749	2,1555	2,3780
3Y	1,6450	0	-1	1,8930	2,2145	2,3310
4Y	1,7340	-1	-3	1,9760	2,2650	2,4600
5Y	1,8150	0	-4	2,0450	2,3110	2,5257
7Y	1,9560	0	-6	2,1590	2,3930	2,5440
10Y	2,1200	0	-6	2,2910	2,4710	2,5800
15Y	2,2800	0	-6	2,4070	2,4560	2,5300
20Y	2,3550	0	-6	2,4550	2,5460	2,5220
30Y	2,3940	0	-5	2,4680	2,4700	2,5570

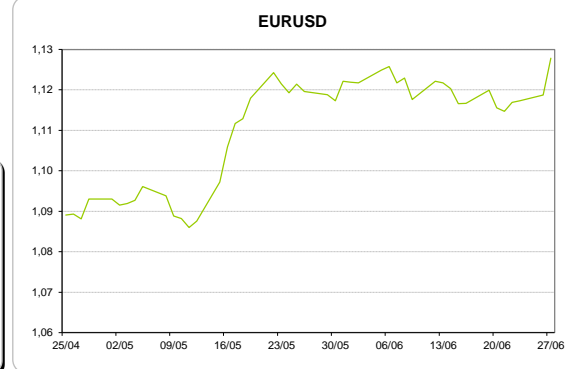
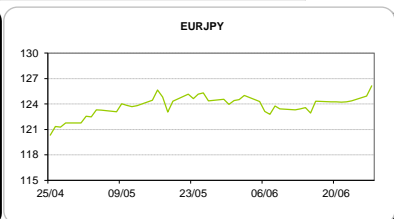
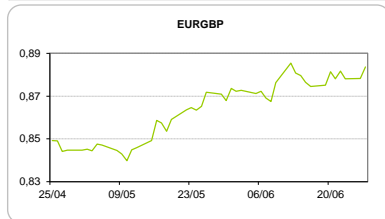


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,70	0,87	-5,81	OT 2Y	0,224	0,10	-7,00
JETFUEL	435,75	11,00	-38,00	OT 5Y	1,345	0,13	-18,70
DIESEL	431,75	13,75	-37,25	OT 10Y	3,070	0,14	-7,40
COBRE	5.801,50	-6,00	137,00	BUND 10Y	-0,249	12,96	2,80
ZINCO	2.719,00	13,00	81,50	SCHATZ 2Y	0,071	5,97	10,80
OURO	1.246,21	1,48	-20,69	T-NOTE 10Y	2,951	5,51	-3,50
TRIGO	471,50	6,00	20,25	T-NOTE 2Y	1,859	3,42	5,40
LICENÇA C02	4,94	0,16	-0,25	GILT 10Y	1,108	7,63	7,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1278	0,81%	0,80%	1,1334	1,1391	1,1513
EUR/GBP	0,8837	-0,61%	-1,45%	0,8855	0,8875	0,8919
EUR/JPY	126,16	-0,98%	-1,26%	126,16	126,16	126,16
EUR/CHF	1,0886	-0,13%	0,26%	1,0875	1,0863	1,0836
EUR/BRL	3,7598	-1,99%	-3,30%	3,8488	3,9250	4,0830
EUR/PLN	4,2299	-0,63%	-1,19%	4,2514	4,2742	4,3206



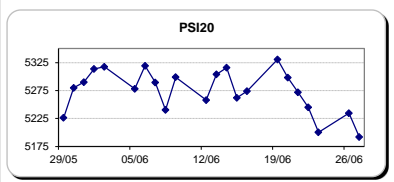
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1278	0,8837	126,16	1,0886	9,7576	7,4363	1,4923	1,49063	3,7598	9,5293
USD	0,8861	-	0,7827	112,2	0,9651	8,6505	6,5885	1,3186	1,3173	3,3153	8,4342

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,203	-0,31	8,77
BANCO BPI	1,050	-0,19	-7,16
BCP	0,2355	-0,30	27,67
MONTEPIO	0,473	-1,46	12,35
CORT. AMORIM	13,050	-0,46	53,53
CTT	5,555	-0,29	-13,81
EDP	2,892	-1,77	-0,07
EDP R	6,970	-0,43	15,47
GALP	13,215	1,03	-6,87
J MARTINS	17,320	-2,15	17,50
MOTA ENGIL	2,559	-1,88	58,94
NOS	5,452	-1,61	-3,30
PHAROL	0,308	-0,65	48,79
NAVIGATOR	3,907	-0,96	19,66
REN	2,778	-1,98	2,97
SEMAPA	16,955	-1,54	26,53
SONAE CAP.	0,905	-2,37	20,99
SONAE SGPS	0,945	0,85	8,12

Maiores ganhos/perdas	
Título	Varição %
GALP	1,03
SONAE SGPS	0,85
EDP	-1,77
MOTA ENGIL	-1,88
REN	-1,98
J MARTINS	-2,15
SONAE CAP.	-2,37



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.192,16	-0,81%	10,96%	5.359,19	4.251,88
CAC40	5.258,58	-0,70%	8,15%	5.442,10	3.955,98
ESTX 50 PR	3.538,32	-0,66%	7,53%	3.666,80	2.678,27
XTRA DAX	12.671,02	-0,78%	10,36%	12.951,54	9.214,10
S&P 500	2.438,30	-0,03%	8,91%	2.453,82	1.991,68
IBEX 35	10.647,90	-0,46%	13,86%	11.184,40	7.579,80
NIKKEI 225	20.225,09	0,36%	5,81%	20.318,11	14.987,79

