

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

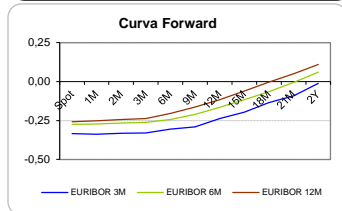
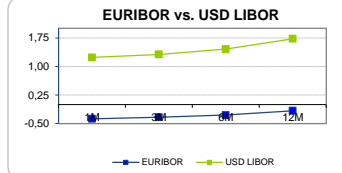
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RENTA FIXA

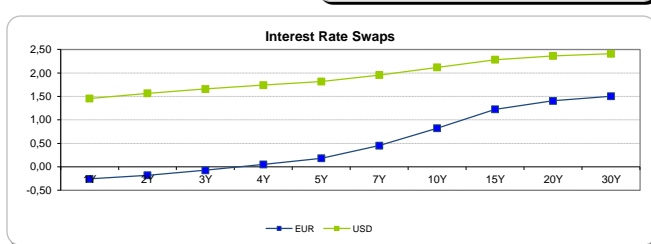
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2356	0	0	0,2516	-0,7850
3M	-0,3300	0	0	3M	1,3178	0	0	0,2803	-0,7264
6M	-0,2730	0	0	6M	1,4550	0	0	0,4039	-0,6534
12M	-0,1600	0	-1	12M	1,7279	0	-1	0,5969	-0,5036

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2580	0	-1	-0,1153	0,3714	0,9488
2Y	-0,1790	0	-3	-0,0036	0,5187	1,0905
3Y	-0,0720	0	-6	0,1206	0,6615	1,2185
4Y	0,0520	0	-8	0,2562	0,8031	1,3360
5Y	0,1830	-1	-10	0,3935	0,9363	1,4380
7Y	0,4530	0	-12	0,6637	1,1685	1,5980
10Y	0,8220	0	-13	1,0033	1,4101	1,7430
15Y	1,2260	0	-13	1,3289	1,6033	1,8185
20Y	1,4050	0	-13	1,4695	1,6665	1,8095
30Y	1,5050	0	-12	1,5330	1,6622	1,7532

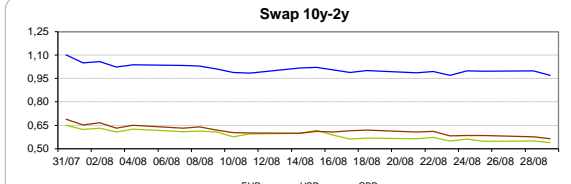
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4550	0	-2	1,6196	1,9237	2,1910
2Y	1,5670	0	-6	1,6585	1,9937	2,2736
3Y	1,6590	0	-9	1,7731	2,0430	2,2545
4Y	1,7410	-1	-11	1,8440	2,1312	2,3685
5Y	1,8170	-1	-12	1,9144	2,1884	2,4079
7Y	1,9570	-1	-14	2,0413	2,2828	2,4470
10Y	2,1190	-1	-15	2,1871	2,3798	2,5235
15Y	2,2840	-1	-16	2,3233	2,4572	2,4970
20Y	2,3620	-1	-17	2,3660	2,4640	2,5280
30Y	2,4070	-1	-17	2,3970	2,4165	2,4985

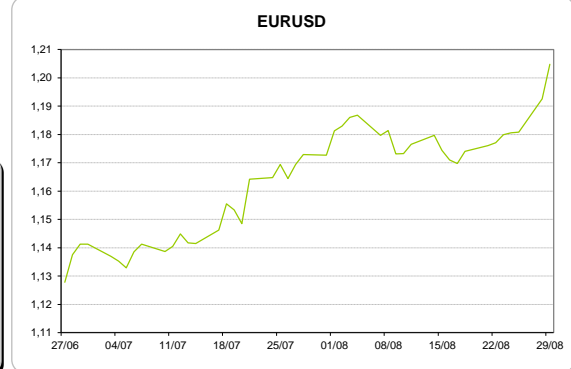
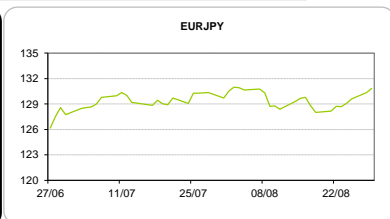
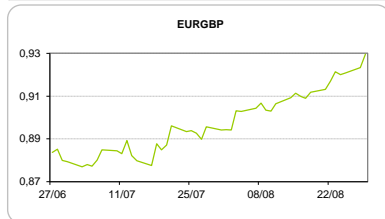


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,81	-0,08	-0,41	OT 2Y	0,019	-0,03	-12,00
JETFUEL	474,00	0,75	13,75	OT 5Y	1,183	-0,01	-2,40
DIESEL	487,25	-22,00	19,25	OT 10Y	2,850	-0,01	-7,60
COBRE	6.704,00	-22,00	341,00	BUND 10Y	-0,395	-2,89	-24,60
ZINCO	3.059,50	-56,25	287,75	SCHATZ 2Y	-0,117	0,00	-8,30
OURO	1.316,19	7,84	46,54	T-NOTE 10Y	2,849	-2,50	-13,10
TRIGO	429,50	1,50	-76,50	T-NOTE 2Y	1,764	-2,28	-5,30
LICENÇA C02	6,01	-0,09	0,83	GILT 10Y	1,074	-5,44	-22,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2048	1,03%	2,74%	1,2106	1,2171	1,2302
EUR/GBP	0,92965	-0,69%	-3,81%	0,9314	0,9334	0,9377
EUR/JPY	130,86	-0,40%	-0,89%	130,86	130,86	130,86
EUR/CHF	1,1398	0,40%	0,45%	1,1386	1,1373	1,1351
EUR/BRL	3,8064	-0,33%	-2,77%	3,8747	3,9392	4,0801
EUR/PLN	4,2674	-0,47%	-0,29%	4,2871	4,3087	4,3542

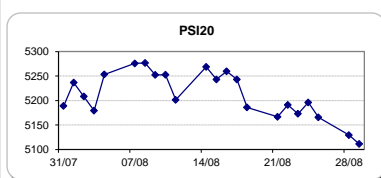


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2048	0,9297	130,86	1,1398	9,5134	7,4396	1,5049	1,5079	3,8064	9,2896
USD	0,8318	-	0,7724	108,76	0,9471	7,9219	6,1880	1,2504	1,2533	3,1667	7,7268

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,651	-2,12	-5,51
BANCO BPI	1,070	0,00	-5,39
BCP	0,2200	-0,90	19,27
MONTEPIO	0,996	-0,40	136,58
CORT. AMORIM	11,240	-0,27	32,24
CTT	5,196	-0,35	-19,38
EDP	3,218	-0,34	11,20
EDP R	6,850	0,00	13,49
GALP	13,820	0,58	-2,61
J MARTINS	16,460	0,77	11,67
MOTA ENGIL	2,359	-0,46	46,52
NOS	5,306	-0,21	-5,89
PHAROL	0,315	0,32	52,17
NAVIGATOR	3,550	-1,91	12,04
REN	2,753	-0,83	2,04
SEMAPA	15,015	-1,54	12,05
SONAE CAP.	0,758	0,00	1,34
SONAE SGPS	0,945	-1,77	8,12

Maiores ganhos/perdas	
Título	Varição %
J MARTINS	0,77
GALP	0,58
PHAROL	0,32
BCP	-0,90
SEMAPA	-1,54
SONAE SGPS	-1,77
NAVIGATOR	-1,91
ALTRI	-2,12



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.111,37	-0,35%	9,24%	5.359,19	4.356,54
CAC40	5.031,92	-0,94%	3,49%	5.442,10	4.310,88
ESTX 50 PR	3.388,22	-0,96%	2,97%	3.666,80	2.922,82
XTRA DAX	11.945,88	-1,46%	4,05%	12.951,54	10.174,92
S&P 500	2.441,78	-0,10%	9,07%	2.490,87	2.083,79
IBEX 35	10.192,60	-0,91%	8,99%	11.184,40	8.512,40
NIKKEI 225	19.362,55	-0,45%	1,30%	20.318,11	16.111,81

