

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

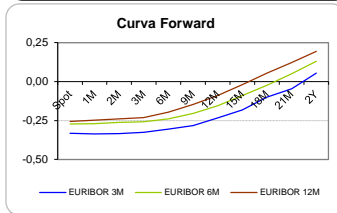
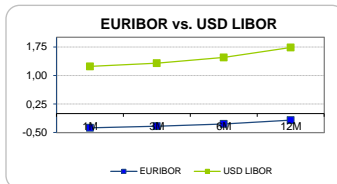
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RENTA FIXA

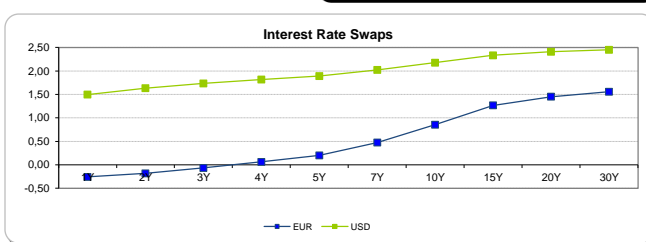
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2372	0	1	0,2517	-0,7850
3M	-0,3290	0	0	3M	1,3239	0	1	0,3269	-0,7260
6M	-0,2710	0	0	6M	1,4711	1	2	0,4712	-0,6492
12M	-0,1710	0	-1	12M	1,7321	1	0	0,7020	-0,5086

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2567	0	0	-0,0894	0,5032	1,0930
2Y	-0,1800	1	-1	0,0518	0,6636	1,2357
3Y	-0,0660	2	-1	0,2021	0,8063	1,3643
4Y	0,0630	2	-1	0,3561	0,9482	1,4832
5Y	0,2010	2	-1	0,5011	1,0799	1,5864
7Y	0,4770	2	0	0,7801	1,3146	1,7476
10Y	0,8540	1	1	1,1284	1,5558	1,8954
15Y	1,2670	1	3	1,4595	1,7502	1,9749
20Y	1,4520	1	4	1,6022	1,8102	1,9619
30Y	1,5560	1	5	1,6654	1,8104	1,9071

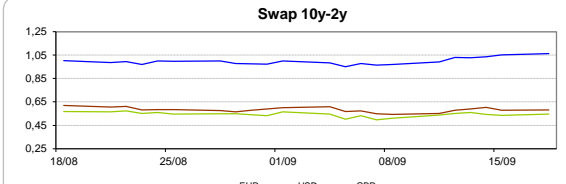
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4980	1	2	1,7920	2,0490	2,3466
2Y	1,6330	1	3	1,8755	2,1105	2,3780
3Y	1,7350	2	3	1,9225	2,1940	2,4190
4Y	1,8160	2	1	2,0115	2,2540	2,4742
5Y	1,8890	2	0	2,0758	2,3040	2,5221
7Y	2,0220	2	-2	2,1680	2,3880	2,5470
10Y	2,1770	1	-4	2,3197	2,4690	2,6169
15Y	2,3330	0	-6	2,4373	2,5390	2,6455
20Y	2,4080	0	-6	2,4917	2,5826	2,6100
30Y	2,4490	-1	-6	2,5112	2,5698	2,6035

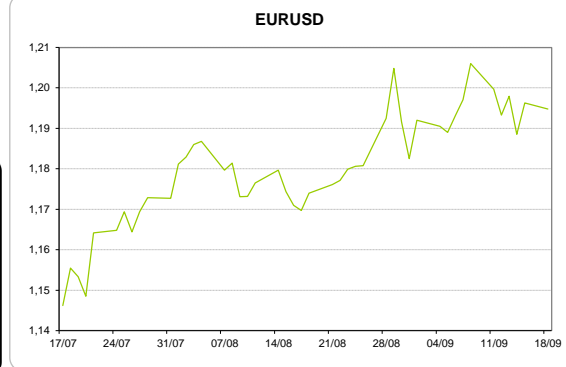
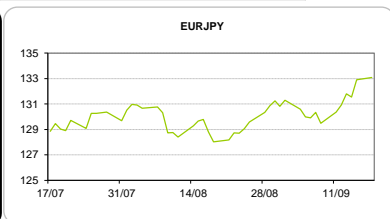
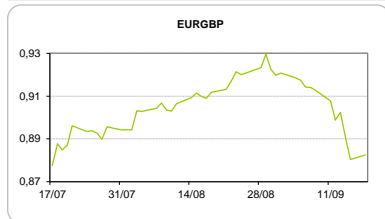


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,14	-0,48	2,73	OT 2Y	0,000	-0,03	-4,60
JETFUEL	502,75	-0,75	38,50	OT 5Y	0,971	-0,22	-11,30
DIESEL	543,25	4,00	64,85	OT 10Y	2,436	-0,37	-33,90
COBRE	6.488,00	9,00	128,00	BUND 10Y	-0,077	1,19	0,40
ZINCO	3.043,00	33,00	87,50	SCHATZ 2Y	-0,057	0,46	-4,80
OURO	1.307,96	-12,19	24,01	T-NOTE 10Y	2,962	1,89	3,00
TRIGO	444,00	-5,00	1,50	T-NOTE 2Y	1,912	1,90	7,20
LICENÇA C02	6,73	-0,22	0,91	GILT 10Y	1,379	-2,18	20,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1948	-0,13%	1,77%	1,2005	1,2069	1,2203
EUR/GBP	0,88253	-0,24%	3,33%	0,8844	0,8867	0,8920
EUR/JPY	133,09	-0,13%	-3,81%	133,09	133,09	133,09
EUR/CHF	1,1500	-0,30%	-1,34%	1,1488	1,1474	1,1452
EUR/BRL	3,7339	-0,50%	-0,91%	3,8003	3,8618	3,9972
EUR/PLN	4,2911	-0,34%	-0,37%	4,3096	4,3296	4,3748



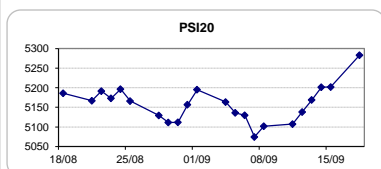
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1948	0,8825	133,09	1,1500	9,5159	7,4414	1,4599	1,49837	3,7339	9,3497
USD	0,8366	-	0,7378	111,56	0,9603	7,9562	6,2255	1,2216	1,2542	3,1289	7,8179

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,941	3,55	1,99
BANCO BPI	1,072	3,88	-5,22
BCP	0,2265	5,59	22,79
MONTEPIO	#N/A Real	#N/A	137,53
CORT. AMORIM	11,575	0,74	36,18
CTT	5,163	1,26	-19,89
EDP	3,289	-2,52	13,65
EDP R	7,094	0,90	17,53
GALP	14,380	0,88	1,34
J MARTINS	16,565	0,70	12,38
MOTA ENGIL	2,923	1,60	81,55
NOS	5,358	1,59	-4,97
PHAROL	0,340	3,98	64,25
NAVIGATOR	3,960	4,51	24,97
REN	2,795	0,18	3,60
SEMAPA	15,495	2,82	15,63
SONAE CAP.	0,826	1,47	10,43
SONAE SGPS	0,999	1,94	14,30

Maiores ganhos/perdas	
Título	Varição %
BCP	5,59
NAVIGATOR	4,51
PHAROL	3,98
BANCO BPI	3,88
ALTRI	3,55
EDP	-2,52



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.283,14	1,56%	12,91%	5.359,19	4.356,54
CAC40	5.229,32	0,30%	7,55%	5.442,10	4.310,88
ESTX 50 PR	3.526,74	0,32%	7,18%	3.666,80	2.922,82
XTRA DAX	12.559,39	0,32%	9,39%	12.951,54	10.174,92
S&P 500	2.506,56	0,25%	11,96%	2.508,32	2.083,79
IBEX 35	10.338,40	0,20%	10,55%	11.184,40	8.512,40
NIKKEI 225	19.909,50	0,52%	4,16%	20.318,11	16.111,81

