

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

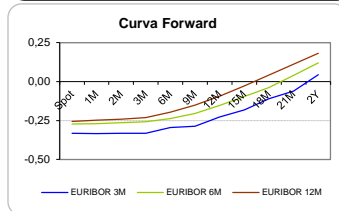
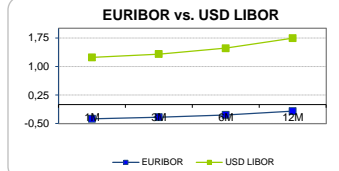
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RENTA FIXA

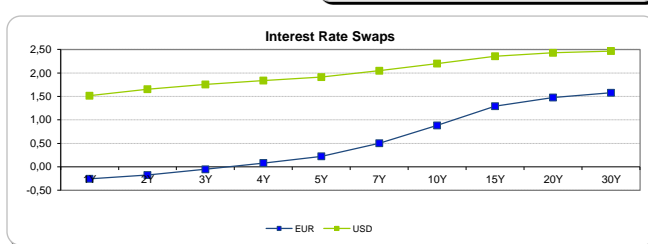
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2372	0	0	0,2525	-0,7850
3M	-0,3290	0	0	3M	1,3261	0	1	0,3311	-0,7260
6M	-0,2710	0	0	6M	1,4786	0	2	0,4757	-0,6492
12M	-0,1710	0	-1	12M	1,7443	0	2	0,7176	-0,5082

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2557	0	0	-0,0951	0,4820	1,0690
2Y	-0,1740	0	0	0,0419	0,6345	1,2010
3Y	-0,0530	0	1	0,1895	0,7790	1,3280
4Y	0,0820	0	2	0,3385	0,9160	1,4460
5Y	0,2250	1	3	0,4835	1,0480	1,5520
7Y	0,5050	1	5	0,7580	1,2810	1,7183
10Y	0,8830	1	7	1,1020	1,5268	1,8540
15Y	1,2930	1	8	1,4371	1,7243	1,9340
20Y	1,4780	1	9	1,5766	1,7802	1,9225
30Y	1,5780	1	9	1,6374	1,7745	1,8670

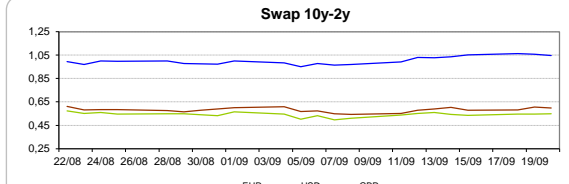
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5150	2	6	1,7873	2,0700	2,3210
2Y	1,6540	2	9	1,8490	2,1320	2,3790
3Y	1,7560	2	10	1,9298	2,1765	2,4250
4Y	1,8390	2	10	1,9880	2,2410	2,4660
5Y	1,9120	2	10	2,0520	2,3040	2,5263
7Y	2,0460	2	9	2,1690	2,3920	2,5455
10Y	2,2010	2	8	2,2860	2,4670	2,5975
15Y	2,3550	2	7	2,4240	2,5480	2,6260
20Y	2,4280	2	6	2,4760	2,5660	2,6240
30Y	2,4670	2	5	2,4990	2,5590	2,5915

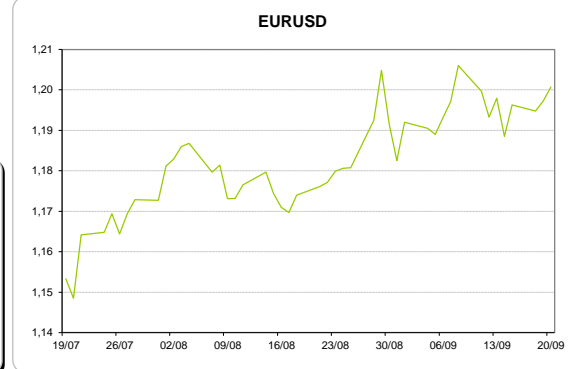
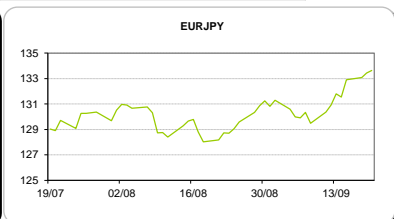
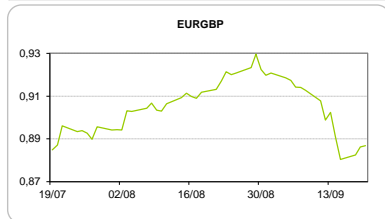


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,19	1,05	3,78	OT 2Y	-0,012	0,02	-6,70
JETFUEL	500,00	4,00	34,00	OT 5Y	0,897	-0,03	-17,50
DIESEL	537,25	4,25	58,50	OT 10Y	2,383	-0,04	-36,40
COBRE	6.533,50	12,00	53,00	BUND 10Y	-0,093	-1,12	2,50
ZINCO	3.109,25	7,75	-15,25	SCHATZ 2Y	-0,055	-0,23	-2,30
OURO	1.311,74	0,63	27,79	T-NOTE 10Y	2,975	-0,16	5,50
TRIGO	446,25	3,25	3,75	T-NOTE 2Y	1,908	-0,76	8,00
LICENÇA C02	6,89	-0,14	1,07	GILT 10Y	1,414	1,33	27,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2007	0,29%	2,09%	1,2065	1,2129	1,2266
EUR/GBP	0,8868	-0,07%	2,97%	0,8887	0,8911	0,8965
EUR/JPY	133,63	-0,14%	-4,09%	133,63	133,63	133,63
EUR/CHF	1,1540	0,08%	-1,53%	1,1529	1,1515	1,1492
EUR/BRL	3,7476	0,25%	-0,30%	3,8122	3,8736	4,0046
EUR/PLN	4,2713	0,19%	0,20%	4,2906	4,3112	4,3568



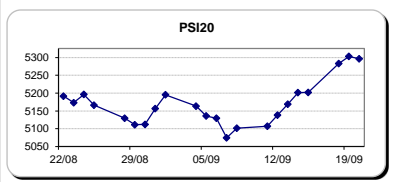
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2007	0,8868	133,63	1,1540	9,5355	7,4419	1,4715	1,48678	3,7476	9,3685
USD	0,8336	-	0,7369	111,4	0,9619	7,9470	6,2032	1,2254	1,2393	3,1292	7,7988

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,119	2,67	6,60
BANCO BPI	1,062	-1,12	-6,10
BCP	0,2280	-1,81	23,60
MONTEPIO	#N/A Real	#N/A	137,53
CORT. AMORIM	11,530	0,13	35,65
CTT	5,090	-1,26	-21,02
EDP	3,253	-0,46	12,40
EDP R	7,200	1,14	19,28
GALP	14,450	0,98	1,83
J MARTINS	16,640	0,45	12,89
MOTA ENGIL	2,964	0,07	84,10
NOS	5,354	-0,21	-5,04
PHAROL	0,327	-2,39	57,97
NAVIGATOR	4,004	0,86	26,36
REN	2,766	-0,65	2,52
SEMAPA	15,420	-0,13	15,07
SONAE CAP.	0,853	2,16	14,04
SONAE SGPS	1,002	-1,28	14,65

Maiores ganhos/perdas	
Título	Varição %
ALTRI	2,67
SONAE CAP.	2,16
EDP R	1,14
GALP	0,98
NAVIGATOR	0,86
BANCO BPI	-1,12
CTT	-1,26
SONAE SGPS	-1,28
BCP	-1,81
PHAROL	-2,39



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.296,17	-0,13%	13,19%	5.359,19	4.356,54
CAC40	5.241,66	0,08%	7,80%	5.442,10	4.342,64
ESTX 50 PR	3.525,55	-0,16%	7,14%	3.666,80	2.922,82
XTRA DAX	12.569,17	0,06%	9,48%	12.951,54	10.174,92
S&P 500	2.507,09	0,01%	11,98%	2.508,85	2.083,79
IBEX 35	10.292,10	-0,83%	10,05%	11.184,40	8.512,40
NIKKEI 225	20.310,46	0,05%	6,26%	20.339,37	16.111,81

