

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

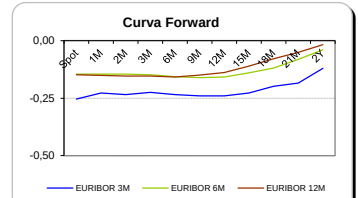
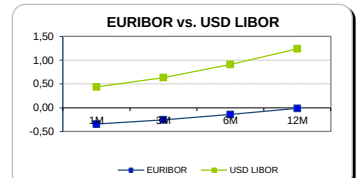
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RENTA FIXA

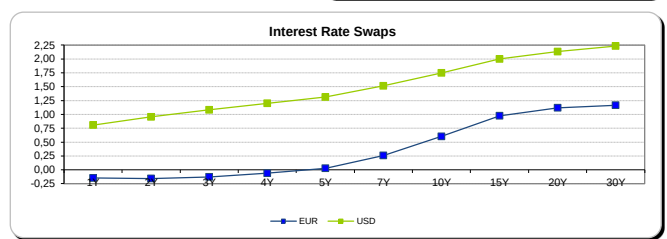
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3430	0	-1	1M	0,4370	0	0	0,5091	-0,7728
3M	-0,2520	0	-1	3M	0,6339	0	1	0,5911	-0,7244
6M	-0,1430	0	-1	6M	0,9104	0	0	0,7463	-0,6502
12M	-0,0140	0	-1	12M	1,2389	0	1	1,0265	-0,5284

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1490	0	0	-0,1390	0,2371	0,8016
2Y	-0,1560	-1	0	-0,0789	0,3677	0,9566
3Y	-0,1270	-1	-1	0,0263	0,5149	1,0956
4Y	-0,0620	-1	-1	0,1516	0,6614	1,2136
5Y	0,0290	-1	-1	0,2805	0,8047	1,3133
7Y	0,2590	0	2	0,5506	1,0385	1,4621
10Y	0,6040	1	4	0,8825	1,2682	1,5901
15Y	0,9750	2	7	1,1831	1,4302	1,6306
20Y	1,1200	3	8	1,2932	1,4623	1,5878
30Y	1,1660	4	9	1,3058	1,4121	1,4843

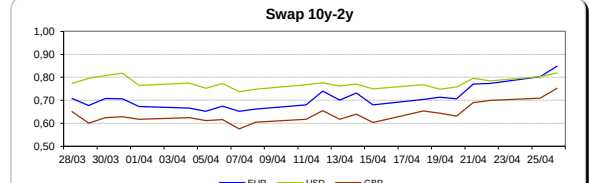
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8080	0	0	1,1463	1,5993	2,0140
2Y	0,9540	0	0	1,2614	1,7075	2,0900
3Y	1,0820	0	0	1,3655	1,8075	2,1400
4Y	1,2010	0	0	1,4755	1,8960	2,2060
5Y	1,3120	0	0	1,5800	1,9695	2,2820
7Y	1,5150	0	0	1,7565	2,0940	2,3460
10Y	1,7480	0	1	1,9440	2,2350	2,4275
15Y	2,0000	0	3	2,1620	2,3620	2,4895
20Y	2,1340	0	4	2,2630	2,4130	2,5050
30Y	2,2350	0	5	2,3350	2,4350	2,5120

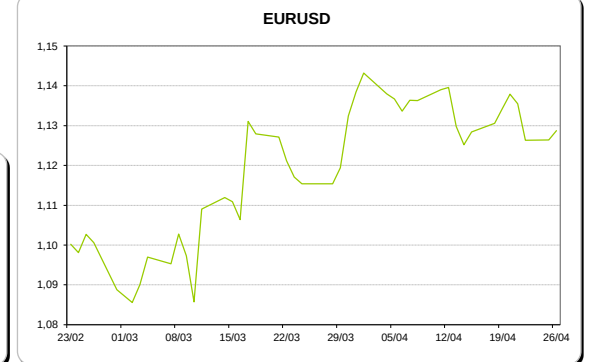
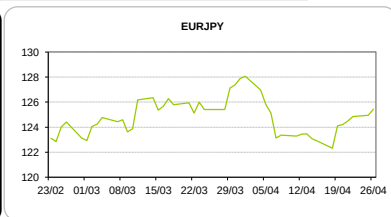
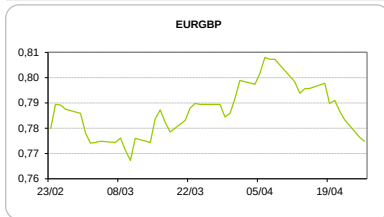


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,80	1,32	4,77	OT 2Y	0,650	-0,01	2,10
JETFUEL	427,50	-2,75	36,50	OT 5Y	1,971	-0,07	9,90
DIESEL	400,50	-2,25	42,25	OT 10Y	3,223	-0,08	26,00
COBRE	4.990,00	-33,00	53,00	BUND 10Y	-0,110	5,26	11,40
ZINCO	1.874,00	-30,00	84,00	SCHATZ 2Y	0,094	0,69	-0,70
OURO	1.241,57	3,65	25,10	T-NOTE 10Y	2,666	2,76	1,20
TRIGO	484,75	7,00	14,00	T-NOTE 2Y	1,360	2,63	-3,00
LICENÇA C02	6,65	0,75	1,79	GILT 10Y	1,909	5,97	17,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1287	0,20%	1,19%	1,1319	1,1357	1,1447
EUR/GBP	0,77483	0,20%	1,88%	0,7768	0,7789	0,7837
EUR/JPY	125,45	-0,40%	-0,03%	125,45	125,45	125,45
EUR/CHF	1,1000	-0,11%	-0,88%	1,0987	1,0973	1,0946
EUR/BRL	3,9901	0,43%	1,75%	4,1098	4,2301	4,4501
EUR/PLN	4,3829	0,60%	-2,86%	4,4022	4,4210	4,4562

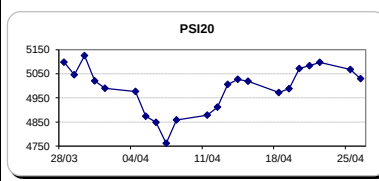


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1287	0,7748	125,45	1,1000	9,1694	7,4421	1,4279	1,46119	3,9901	9,2165
USD	0,8843	-	0,6855	111,15	0,9727	8,1076	6,5810	1,2626	1,2920	3,5296	8,1417

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,329	-1,10	-30,21
BANCO BPI	1,088	0,28	-0,27
BCP	0,038	-6,37	-21,84
MONTEPIO	0,577	0,17	-11,91
CORT. AMORIM	6,220	-4,31	4,57
CTT	8,095	1,45	-8,57
EDP	3,085	0,29	-7,11
EDP R	6,782	-0,26	-6,46
GALP	12,000	0,88	11,94
J MARTINS	14,180	-0,49	18,22
MOTA ENGIL	1,781	-1,55	-7,48
NOS	6,088	-1,38	-15,98
PHAROL	0,143	1,42	-47,23
PORTUCEL	3,120	0,94	-13,24
REN	2,731	0,07	-1,83
SEMAPA	11,080	-0,05	-12,72
SONAE CAP.	0,703	-1,68	37,84
SONAE SGPS	0,981	-0,81	-6,39

Maiores ganhos/perdas	
Título	Variação %
CTT	1,45
PHAROL	1,42
PORTUCEL	0,94
GALP	0,88
EDP	0,29
NOS	-1,38
MOTA ENGIL	-1,55
SONAE CAP.	-1,68
CORT. AMORIM	-4,31
BCP	-6,37



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.029,58	-0,75%	-5,34%	6.243,19	4.455,16
CAC40	4.533,18	-0,28%	-2,24%	5.283,71	3.892,46
ESTX 50 PR	3.121,29	0,12%	-4,48%	3.782,29	2.672,73
XTRA DAX	10.259,59	-0,34%	-4,50%	12.050,71	8.699,29
S&P 500	2.092,55	0,23%	2,38%	2.134,72	1.810,10
IBEX 35	9.283,00	1,56%	-2,74%	11.684,60	7.746,30
NIKKEI 225	17.353,28	-0,49%	-8,83%	20.952,71	14.865,77

