

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

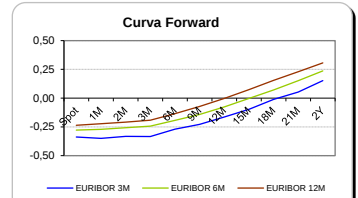
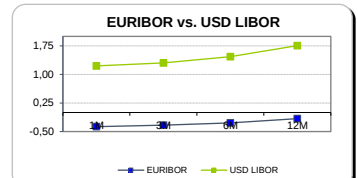
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RENTA FIXA

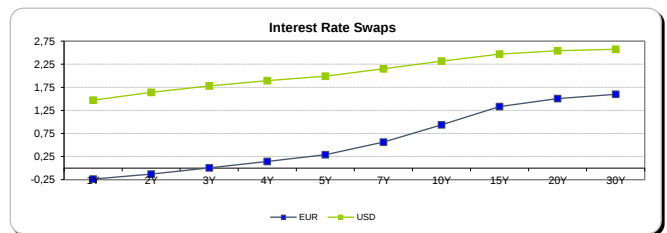
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2244	0	14	0,2517	-0,7812
3M	-0,3310	0	0	3M	1,3041	0	9	0,3009	-0,7264
6M	-0,2720	0	-1	6M	1,4654	1	5	0,4565	-0,6514
12M	-0,1610	0	-3	12M	1,7573	1	3	0,6646	-0,4848

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2360	0	0	-0,0058	0,6408	1,2375
2Y	-0,1290	0	3	0,1510	0,8030	1,3710
3Y	0,0040	1	8	0,3139	0,9375	1,4935
4Y	0,1450	1	11	0,4749	1,0845	1,6055
5Y	0,2890	1	13	0,6250	1,2135	1,7030
7Y	0,5650	0	16	0,9040	1,4385	1,8485
10Y	0,9370	0	17	1,2425	1,6676	1,9770
15Y	1,3310	0	16	1,5574	1,8430	2,0395
20Y	1,5050	-1	15	1,6835	1,8875	2,0195
30Y	1,5980	-1	14	1,7317	1,8675	1,9515

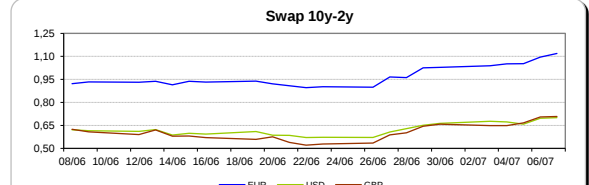
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4710	0	10	1,8482	2,2900	2,5580
2Y	1,6420	0	13	1,9518	2,3610	2,6075
3Y	1,7800	0	15	2,0670	2,4250	2,6270
4Y	1,8930	0	16	2,1560	2,4820	2,6775
5Y	1,9910	-1	18	2,2330	2,5280	2,7356
7Y	2,1500	0	19	2,3570	2,6030	2,7525
10Y	2,3150	0	19	2,4870	2,6780	2,7845
15Y	2,4690	0	18	2,6010	2,7270	2,7870
20Y	2,5410	0	18	2,6460	2,7420	2,7735
30Y	2,5740	0	18	2,6545	2,7055	2,7435

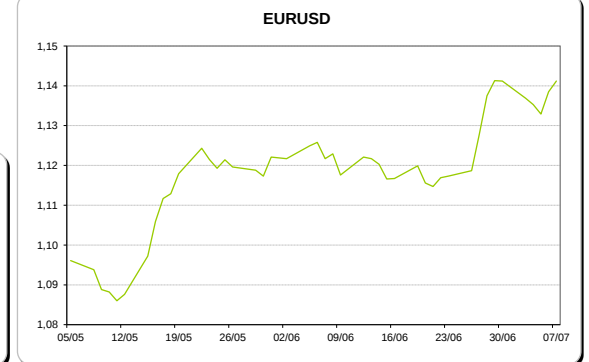
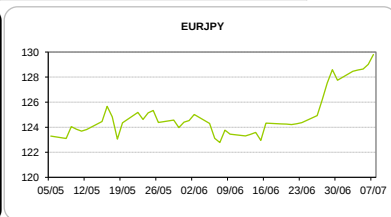
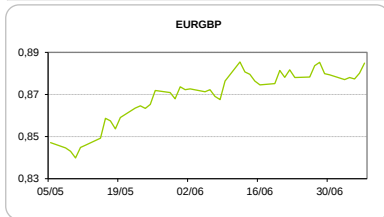


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,84	-1,27	-1,59	OT 2Y	0,121	0,01	-10,10
JETFUEL	452,75	7,50	-1,50	OT 5Y	1,369	0,05	-9,50
DIESEL	455,00	4,75	18,00	OT 10Y	3,165	0,10	6,80
COBRE	5.848,50	10,00	235,00	BUND 10Y	-0,032	0,60	33,70
ZINCO	2.785,50	3,50	334,75	SCHATZ 2Y	0,048	-1,84	13,50
OURO	1.208,18	-17,09	-78,92	T-NOTE 10Y	3,093	1,44	17,00
TRIGO	541,50	2,50	82,25	T-NOTE 2Y	1,908	0,00	9,10
LICENÇA C02	5,37	0,13	0,49	GILT 10Y	1,309	-2,26	30,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1412	0,24%	1,74%	1,1467	1,1527	1,1648
EUR/GBP	0,88488	-0,54%	-1,79%	0,8866	0,8887	0,8930
EUR/JPY	129,8	-0,61%	-5,41%	129,80	129,80	129,80
EUR/CHF	1,0990	-0,19%	-1,15%	1,0979	1,0966	1,0943
EUR/BRL	3,7505	0,40%	1,86%	3,8382	3,9139	4,0656
EUR/PLN	4,2383	0,00%	-0,77%	4,2598	4,2823	4,3287

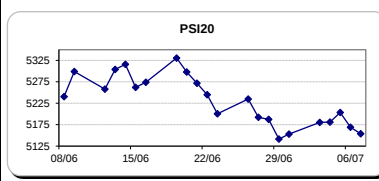


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1412	0.8849	129.80	1.0990	9.6163	7.4367	1.4673	1.50021	3.7505	9.5349
USD	0.8780	-	0.7765	113.945	0.9646	8.4370	6.5292	1.2888	1.3149	3.2932	8.3642

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,998	-0,84	3,47
BANCO BPI	1,057	0,19	-6,54
BCP	0,2388	-0,71	29,46
MONTEPIO	0,990	1,23	135,15
CORT. AMORIM	12,575	-0,91	47,94
CTT	5,435	-2,02	-15,67
EDP	2,830	0,28	-2,21
EDP R	6,859	-0,49	13,63
GALP	13,075	-0,27	-7,86
J MARTINS	17,185	-0,58	16,59
MOTA ENGIL	2,354	0,17	46,21
NOS	5,323	1,37	-5,59
PHAROL	0,307	0,00	48,31
NAVIGATOR	3,729	-0,67	17,68
REN	2,702	0,45	0,15
SEMAPA	16,980	1,16	26,72
SONAE CAP.	0,870	-1,69	16,31
SONAE SGPS	0,949	-1,35	8,58

Maiores ganhos/perdas	
Título	Variação %
NOS	1,37
MONTEPIO	1,23
SEMAPA	1,16
REN	0,45
EDP	0,28
ALTRI	-0,84
CORT. AMORIM	-0,91
SONAE SGPS	-1,35
SONAE CAP.	-1,69
CTT	-2,02



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.153,96	-0,29%	10,15%	5.359,19	4.356,54
CAC40	5.145,16	-0,14%	5,82%	5.442,10	4.102,68
ESTX 50 PR	3.461,09	-0,03%	5,18%	3.666,80	2.768,14
XTRA DAX	12.377,37	-0,03%	7,81%	12.951,54	9.389,05
S&P 500	2.421,79	0,51%	8,18%	2.453,82	2.083,79
IBEX 35	10.481,40	-0,16%	12,08%	11.184,40	7.961,20
NIKKEI 225	19.929,09	-0,32%	4,26%	20.318,11	15.106,52

