

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

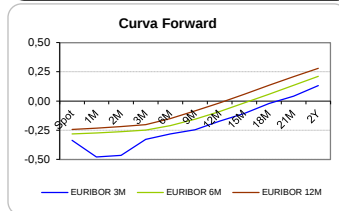
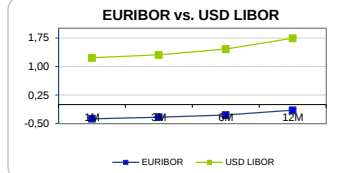
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RENTA FIXA

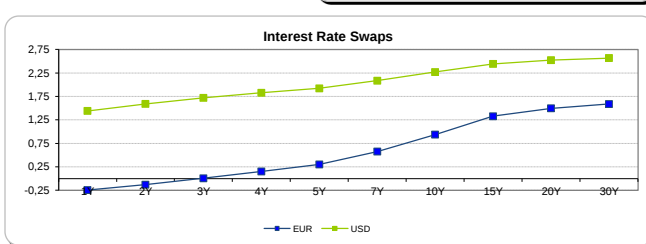
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2261	0	5	0,2514	-0,7820
3M	-0,3300	0	0	3M	1,3036	0	5	0,2934	-0,7286
6M	-0,2740	0	0	6M	1,4560	0	3	0,4404	-0,6480
12M	-0,1510	0	0	12M	1,7398	0	0	0,6537	-0,4910

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2440	0	1	-0,0186	0,6206	1,1882
2Y	-0,1290	0	6	0,1300	0,7723	1,3027
3Y	0,0070	1	10	0,2928	0,9049	1,4150
4Y	0,1530	1	14	0,4491	1,0354	1,5230
5Y	0,3010	1	16	0,5942	1,1500	1,6187
7Y	0,5780	1	19	0,8545	1,3660	1,7713
10Y	0,9390	1	18	1,1810	1,5928	1,8990
15Y	1,3280	1	17	1,4934	1,7698	1,9650
20Y	1,4980	1	16	1,6201	1,8186	1,9500
30Y	1,5870	0	15	1,6701	1,8010	1,8831

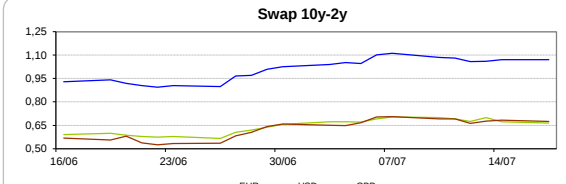
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4420	-1	8	1,7453	2,1440	2,4245
2Y	1,5920	-2	10	1,8352	2,2322	2,4810
3Y	1,7190	-3	12	1,9533	2,3038	2,5577
4Y	1,8260	-3	13	2,0401	2,3683	2,5720
5Y	1,9210	-4	15	2,1188	2,4015	2,6361
7Y	2,0860	-4	17	2,2305	2,4910	2,6635
10Y	2,2690	-3	18	2,3765	2,5810	2,7055
15Y	2,4440	-2	18	2,5075	2,6390	2,7215
20Y	2,5240	-2	17	2,5615	2,6655	2,7135
30Y	2,5670	-1	17	2,5810	2,6390	2,6800

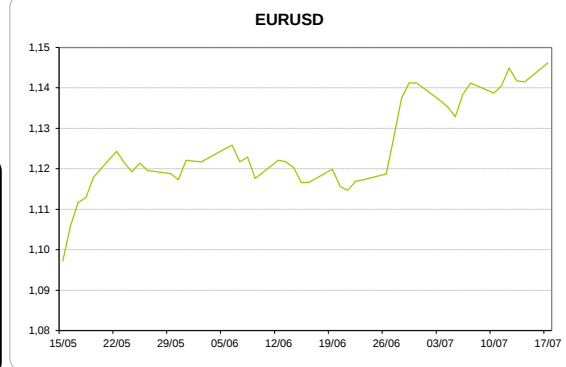
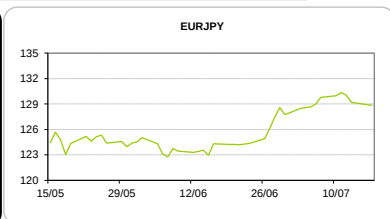
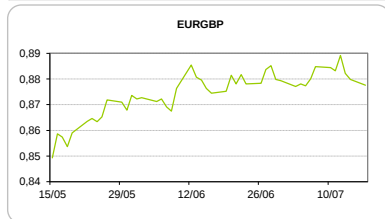


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,71	-0,20	1,08	OT 2Y	0,087	-0,04	3,50
JETFUEL	451,25	1,75	13,25	OT 5Y	1,308	-0,04	9,90
DIESEL	455,50	0,75	24,50	OT 10Y	3,101	-0,05	23,90
COBRE	5,928,00	50,00	227,00	BUND 10Y	-0,101	-1,56	23,80
ZINCO	2,785,25	-17,50	300,50	SCHATZ 2Y	0,030	-0,92	5,80
OURO	1,234,07	5,37	-19,58	T-NOTE 10Y	3,007	-0,16	9,70
TRIGO	509,50	-1,25	28,00	T-NOTE 2Y	1,847	-0,38	0,00
LICENÇA C02	5,44	0,02	0,56	GILT 10Y	1,279	-3,95	23,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1462	0,41%	2,35%	1,1518	1,1578	1,1698
EUR/GBP	0,87755	0,26%	-0,27%	0,8792	0,8813	0,8856
EUR/JPY	128,86	0,19%	-3,57%	128,86	128,86	128,86
EUR/CHF	1,1046	0,04%	-1,53%	1,1035	1,1022	1,0999
EUR/BRL	3,6495	-0,07%	0,33%	3,7298	3,8026	3,9485
EUR/PLN	4,2077	-0,06%	0,27%	4,2288	4,2510	4,2961



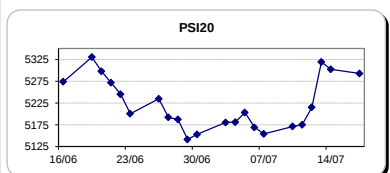
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1462	0,8776	128,86	1,1046	9,5291	7,4371	1,4544	1,46942	3,6495	9,3559
USD	0,8718	-	0,7654	112,81	0,9629	8,3061	6,4835	1,2647	1,2789	3,1812	8,1436

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,062	0,40	5,12
BANCO BPI	1,063	0,57	-6,01
BCP	0,2445	-2,74	32,55
MONTEPIO	0,999	0,50	137,29
CORT. AMORIM	12,495	1,05	47,00
CTT	5,555	0,87	-13,81
EDP	2,950	-0,37	1,94
EDP R	6,893	-0,58	14,20
GALP	13,555	0,00	-4,47
J MARTINS	17,705	0,94	20,12
MOTA ENGIL	2,441	0,66	51,61
NOS	5,439	-0,31	-3,53
PHAROL	0,342	1,18	65,22
NAVIGATOR	3,787	0,83	19,51
REN	2,733	0,18	1,30
SEMAPA	17,210	0,06	28,43
SONAE CAP.	0,865	-0,92	15,64
SONAE SGPS	1,015	3,05	16,13

Maiores ganhos/perdas	
Título	Varição %
SONAE SGPS	3,05
PHAROL	1,18
CORT. AMORI	1,05
J MARTINS	0,94
CTT	0,87
NOS	-0,31
EDP	-0,37
EDP R	-0,58
SONAE CAP.	-0,92
BCP	-2,74



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5,292,74	-0,19%	13,11%	5,359,19	4,356,54
CAC40	5,230,17	-0,10%	7,57%	5,442,10	4,293,34
ESTX 50 PR	3,516,35	-0,27%	6,86%	3,666,80	2,892,52
XTRA DAX	12,587,16	-0,35%	9,63%	12,951,54	9,923,64
S&P 500	2,460,56	0,06%	9,92%	2,463,54	2,083,79
IBEX 35	10,651,20	-0,04%	13,89%	11,184,40	8,229,40
NIKKEI 225	20,118,86	0,09%	5,26%	20,318,11	15,921,04

