

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

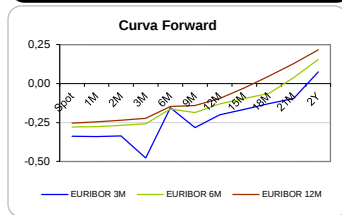
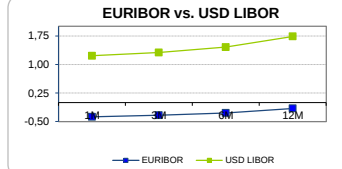
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RENTA FIXA

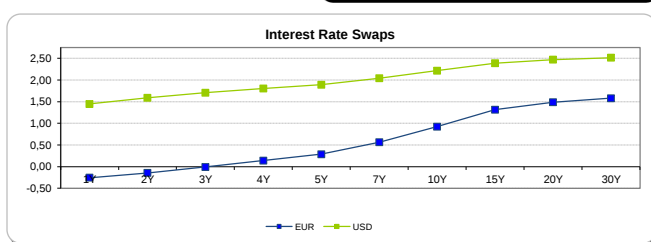
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,2272	0	1	0,2551	-0,7842
3M	-0,3310	0	0	3M	1,3125	1	3	0,2881	-0,7286
6M	-0,2720	0	0	6M	1,4560	0	2	0,4266	-0,6520
12M	-0,1520	0	1	12M	1,7379	0	0	0,6344	-0,5000

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2530	0	0	-0,0979	0,5275	1,1151
2Y	-0,1430	0	5	0,0599	0,6790	1,2416
3Y	-0,0090	0	9	0,2156	0,8230	1,3640
4Y	0,1400	0	13	0,3684	0,9599	1,4771
5Y	0,2870	0	15	0,5153	1,0873	1,5723
7Y	0,5630	0	18	0,7866	1,3090	1,7346
10Y	0,9240	0	18	1,1261	1,5479	1,8764
15Y	1,3140	0	17	1,4489	1,7342	1,9509
20Y	1,4870	0	17	1,5885	1,7951	1,9403
30Y	1,5790	0	17	1,6508	1,7859	1,8740

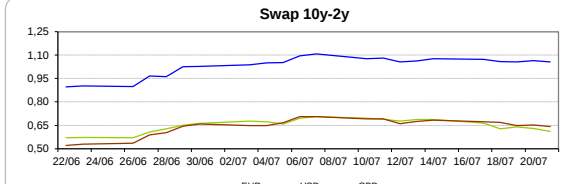
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4460	1	3	1,7333	2,0785	2,3475
2Y	1,5890	1	3	1,8150	2,1470	2,4363
3Y	1,7050	1	3	1,9015	2,2125	2,4515
4Y	1,8030	1	4	1,9775	2,2735	2,4960
5Y	1,8900	1	4	2,0485	2,3275	2,5629
7Y	2,0420	1	6	2,1981	2,4447	2,6238
10Y	2,2150	1	7	2,3406	2,5365	2,6710
15Y	2,3880	1	8	2,4711	2,5870	2,6685
20Y	2,4690	1	9	2,5297	2,6320	2,6625
30Y	2,5140	1	10	2,5513	2,5865	2,6200

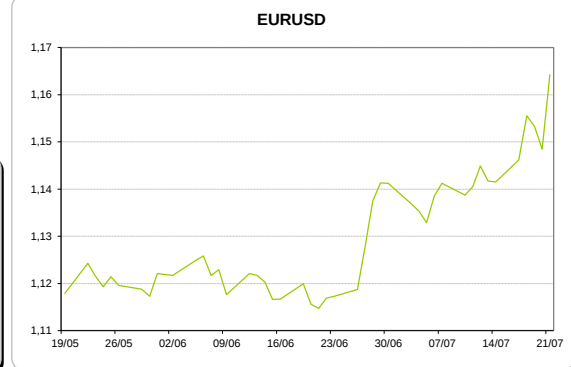
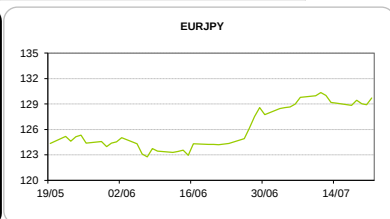
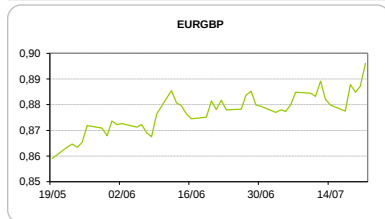


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,53	-0,77	3,48	OT 2Y	0,108	0,00	2,20
JETFUEL	457,00	0,25	31,25	OT 5Y	1,210	-0,06	-2,70
DIESEL	470,75	6,75	49,25	OT 10Y	2,912	-0,09	-0,80
COBRE	5,975,00	-8,00	301,50	BUND 10Y	-0,177	-3,33	19,00
ZINCO	2,720,00	-19,75	167,00	SCHATZ 2Y	0,014	0,23	2,80
OURO	1,252,57	8,09	6,02	T-NOTE 10Y	2,948	-2,05	4,10
TRIGO	506,25	0,50	26,75	T-NOTE 2Y	1,824	-1,52	-2,70
LICENÇA C02	5,15	-0,15	0,27	GILT 10Y	1,174	-3,53	14,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1642	1,37%	4,44%	1,1699	1,1761	1,1884
EUR/GBP	0,8961	-1,00%	-2,01%	0,8978	0,8999	0,9041
EUR/JPY	129,72	-0,62%	-4,25%	129,72	129,72	129,72
EUR/CHF	1,1038	0,24%	-1,60%	1,1026	1,1014	1,0991
EUR/BRL	3,6404	-0,27%	2,35%	3,7195	3,7917	3,9351
EUR/PLN	4,2641	-1,23%	-0,28%	4,2853	4,3075	4,3531



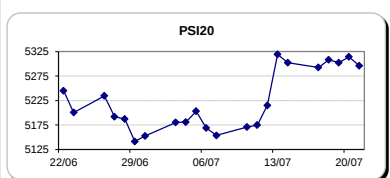
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1642	0,8961	129,72	1,1038	9,6183	7,4364	1,4618	1,47296	3,6404	9,3619
USD	0,8577	-	0,7699	111,115	0,9473	8,2472	6,3780	1,2528	1,2629	3,1239	8,0118

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,027	-0,44	4,22
BANCO BPI	1,063	1,14	-6,01
BCP	0,2493	-0,68	35,15
MONTEPIO	1,000	0,00	137,53
CORT. AMORIM	12,365	1,23	45,47
CTT	5,516	-0,47	-14,41
EDP	2,995	0,17	3,49
EDP R	6,898	-0,03	14,28
GALP	13,515	-1,24	-4,76
J MARTINS	17,580	-0,40	19,27
MOTA ENGIL	2,508	-0,48	55,78
NOS	5,440	0,35	-3,51
PHAROL	0,330	-1,49	59,42
NAVIGATOR	3,751	-0,50	18,38
REN	2,803	1,52	3,89
SEMAPA	17,025	-0,99	27,05
SONAE CAP.	0,862	-0,58	15,24
SONAE SGPS	0,962	-1,64	10,07

Maiores ganhos/perdas	
Título	Variação %
REN	1,52
CORT. AMORI	1,23
BANCO BPI	1,14
NOS	0,35
EDP	0,17
BCP	-0,68
SEMAPA	-0,99
GALP	-1,24
PHAROL	-1,49
SONAE SGPS	-1,64



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5,296,15	-0,34%	13,18%	5,359,19	4,356,54
CAC40	5,117,66	-1,57%	5,25%	5,442,10	4,293,34
ESTX 50 PR	3,451,71	-1,37%	4,90%	3,666,80	2,892,52
XTRA DAX	12,240,06	-1,66%	6,61%	12,951,54	10,073,28
S&P 500	2,469,42	-0,15%	10,31%	2,477,62	2,083,79
IBEX 35	10,426,60	-1,31%	11,49%	11,184,40	8,229,40
NIKKEI 225	20,099,75	-0,22%	5,16%	20,318,11	15,921,04

