

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

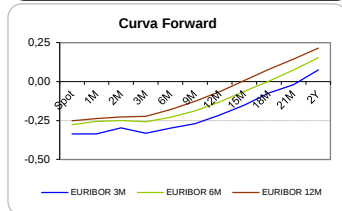
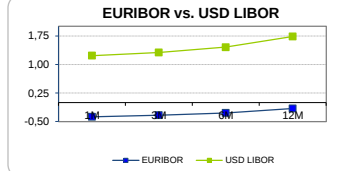
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RENTA FIXA

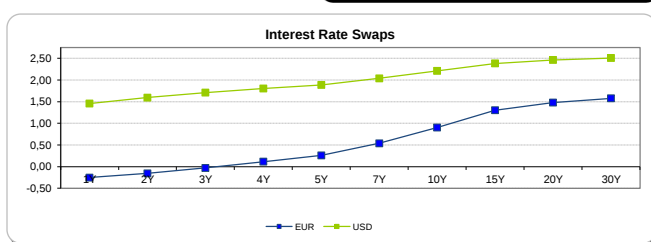
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,2322	1	2	0,2546	-0,7842
3M	-0,3290	0	0	3M	1,3144	0	3	0,2884	-0,7286
6M	-0,2710	0	0	6M	1,4531	0	1	0,4241	-0,6520
12M	-0,1530	0	1	12M	1,7357	0	0	0,6335	-0,5020

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2520	0	0	-0,0677	0,5323	1,1232
2Y	-0,1560	-1	4	0,0745	0,6852	1,2459
3Y	-0,0290	-2	8	0,2260	0,8300	1,3709
4Y	0,1150	-3	11	0,3777	0,9635	1,4847
5Y	0,2610	-3	14	0,5244	1,0921	1,5770
7Y	0,5380	-3	17	0,7953	1,3193	1,7404
10Y	0,9030	-2	18	1,1354	1,5523	1,8802
15Y	1,3010	-1	18	1,4539	1,7367	1,9528
20Y	1,4790	-1	19	1,5917	1,7963	1,9413
30Y	1,5780	0	20	1,6534	1,7868	1,8808

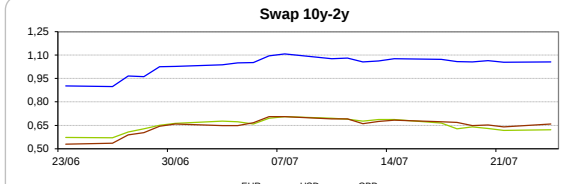
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4570	0	4	1,7418	2,0930	2,3655
2Y	1,5940	-1	4	1,8110	2,1620	2,4230
3Y	1,7080	-1	4	1,9110	2,2290	2,4545
4Y	1,8030	-1	4	1,9890	2,2905	2,5125
5Y	1,8870	-2	4	2,0610	2,3445	2,5783
7Y	2,0370	-2	5	2,1875	2,4335	2,6070
10Y	2,2090	-2	6	2,3300	2,5245	2,6515
15Y	2,3820	-2	7	2,4615	2,6205	2,6690
20Y	2,4620	-2	8	2,5165	2,6155	2,6635
30Y	2,5070	-2	9	2,5370	2,5890	2,6310

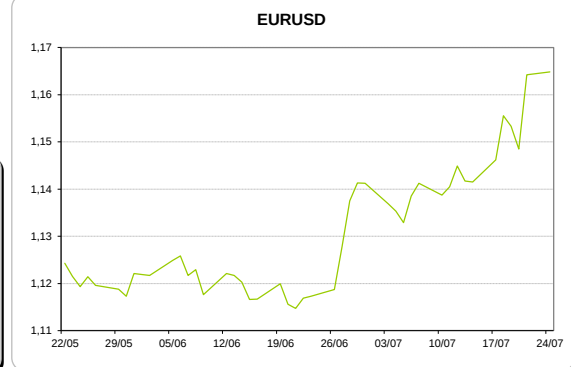
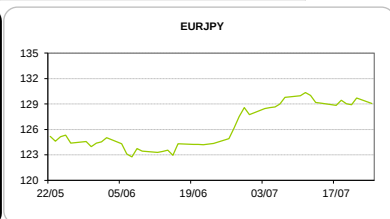
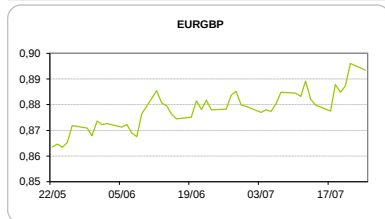


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,53	0,47	2,78	OT 2Y	0,091	-0,01	2,60
JETFUEL	449,75	-7,25	22,75	OT 5Y	1,164	-0,04	-9,80
DIESEL	460,75	-10,00	38,50	OT 10Y	2,904	0,00	-5,20
COBRE	5.997,00	45,50	262,00	BUND 10Y	-0,180	0,52	19,50
ZINCO	2.748,00	28,00	108,25	SCHATZ 2Y	-0,002	-0,92	0,00
OURO	1.255,47	0,42	-1,28	T-NOTE 10Y	2,961	1,74	5,40
TRIGO	487,75	-11,50	14,25	T-NOTE 2Y	1,840	1,52	0,00
LICENÇA C02	5,15	0,06	0,28	GILT 10Y	1,188	1,76	16,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1648	0,05%	4,12%	1,1705	1,1767	1,1890
EUR/GBP	0,8935	0,29%	-1,70%	0,8952	0,8972	0,9015
EUR/JPY	129,09	0,49%	-3,22%	129,09	129,09	129,09
EUR/CHF	1,1010	0,18%	-1,25%	1,0998	1,0985	1,0963
EUR/BRL	3,6648	0,05%	0,56%	3,7425	3,8153	3,9599
EUR/PLN	4,2547	0,28%	-1,21%	4,2759	4,2982	4,3434



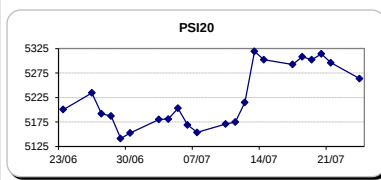
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1648	0,8935	129,09	1,1010	9,5742	7,4358	1,4565	1,46912	3,6648	9,3282
USD	0,8588	-	0,7665	111,075	0,9460	8,2253	6,3864	1,2506	1,2604	3,1485	8,0129

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,016	-0,27	3,93
BANCO BPI	1,053	-0,94	-6,90
BCP	0,2512	0,76	36,18
MONTEPIO	1,000	0,00	137,53
CORT. AMORIM	12,435	0,57	46,29
CTT	5,454	-1,12	-15,38
EDP	2,970	-0,83	2,63
EDP R	6,931	0,48	14,83
GALP	13,315	-1,48	-6,17
J MARTINS	17,270	-1,76	17,16
MOTA ENGIL	2,476	-1,28	53,79
NOS	5,403	-0,68	-4,17
PHAROL	0,325	-1,52	57,00
NAVIGATOR	3,704	-1,25	16,90
REN	2,755	-1,71	2,11
SEMAPA	16,840	-1,09	25,67
SONAE CAP.	0,863	0,12	15,37
SONAE SGPS	0,962	0,00	10,07

Maiores ganhos/perdas	
Título	Varição %
BCP	0,76
CORT. AMORI	0,57
EDP R	0,48
SONAE CAP.	0,12
MOTA ENGIL	-1,28
GALP	-1,48
PHAROL	-1,52
REN	-1,71
J MARTINS	-1,76



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.263,68	-0,61%	12,49%	5.359,19	4.356,54
CAC40	5.127,70	0,20%	5,46%	5.442,10	4.293,34
ESTX 50 PR	3.453,17	0,04%	4,94%	3.666,80	2.892,52
XTRA DAX	12.208,95	-0,25%	6,34%	12.951,54	10.073,28
S&P 500	2.468,61	-0,16%	10,26%	2.477,62	2.083,79
IBEX 35	10.446,50	0,19%	11,70%	11.184,40	8.229,40
NIKKEI 225	19.975,67	-0,62%	4,51%	20.318,11	15.921,04

