

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

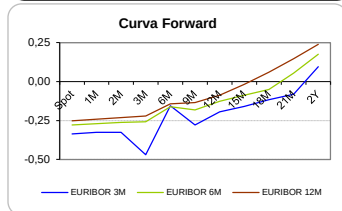
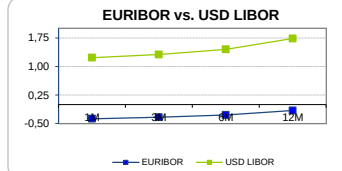
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RENTA FIXA

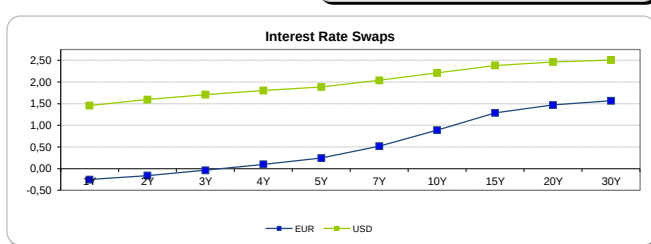
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2328	0	1	0,2531	-0,7842
3M	-0,3290	0	0	3M	1,3139	0	2	0,2893	-0,7286
6M	-0,2720	0	0	6M	1,4528	0	1	0,4254	-0,6520
12M	-0,1530	0	1	12M	1,7357	0	0	0,6335	-0,5032

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2515	0	0	-0,0910	0,5700	1,1768
2Y	-0,1590	0	3	0,0739	0,7300	1,3030
3Y	-0,0370	-1	5	0,2404	0,8770	1,4280
4Y	0,1000	-2	8	0,4029	1,0140	1,5410
5Y	0,2430	-2	11	0,5554	1,1440	1,6410
7Y	0,5200	-2	15	0,8365	1,3725	1,7930
10Y	0,8880	-2	17	1,1797	1,6086	1,9265
15Y	1,2880	-1	18	1,5028	1,7924	1,9965
20Y	1,4680	-1	19	1,6360	1,8434	1,9830
30Y	1,5670	-1	21	1,6930	1,8313	1,9201

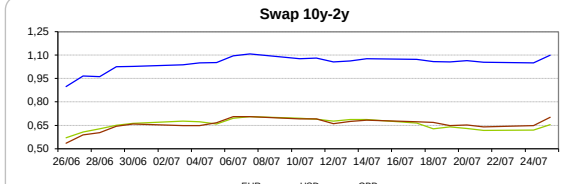
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4570	0	4	1,7755	2,1764	2,4440
2Y	1,5940	-1	4	1,8417	2,2370	2,4990
3Y	1,7080	-1	4	1,9803	2,3050	2,4815
4Y	1,8030	-1	4	2,0659	2,3660	2,5880
5Y	1,8870	-2	4	2,1220	2,4190	2,6531
7Y	2,0370	-2	5	2,2740	2,5070	2,6830
10Y	2,2090	-2	6	2,3970	2,6010	2,7280
15Y	2,3820	-2	7	2,5310	2,6610	2,7295
20Y	2,4620	-2	8	2,5880	2,6920	2,7330
30Y	2,5070	-2	9	2,6352	2,6540	2,7427

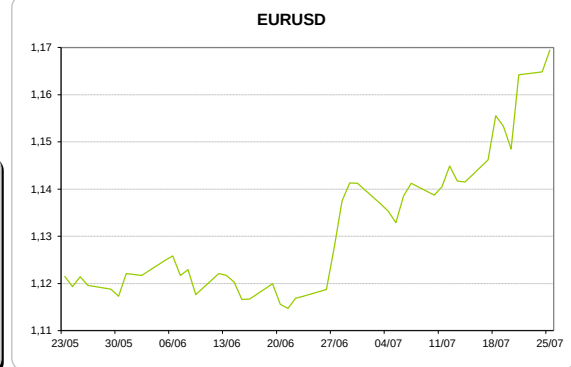
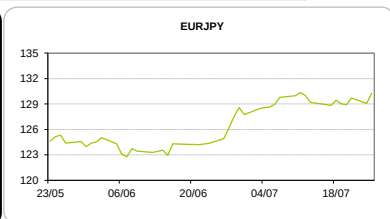
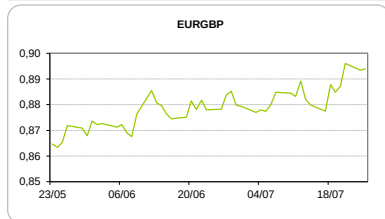


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,97	1,37	4,22	OT 2Y	0,105	0,01	0,70
JETFUEL	449,50	-0,25	24,00	OT 5Y	1,191	0,03	-3,50
DIESEL	458,00	-2,75	38,25	OT 10Y	2,981	0,08	5,60
COBRE	6.033,50	23,00	226,50	BUND 10Y	-0,122	6,73	25,20
ZINCO	2.781,50	33,50	74,00	SCHATZ 2Y	-0,002	0,69	-0,40
OURO	1.251,43	-3,98	-5,32	T-NOTE 10Y	3,011	5,23	11,00
TRIGO	478,75	-10,00	5,25	T-NOTE 2Y	1,862	2,28	3,00
LICENÇA C02	5,18	0,04	0,31	GILT 10Y	1,257	7,74	21,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1694	0,39%	4,53%	1,1752	1,1815	1,1938
EUR/GBP	0,89395	-0,05%	-1,75%	0,8956	0,8977	0,9020
EUR/JPY	130,28	-0,91%	-4,11%	130,28	130,28	130,28
EUR/CHF	1,1068	-0,48%	-1,77%	1,1057	1,1044	1,1021
EUR/BRL	3,6865	-0,57%	-0,02%	3,7646	3,8377	3,9831
EUR/PLN	4,2579	0,12%	-1,29%	4,2793	4,3021	4,3474



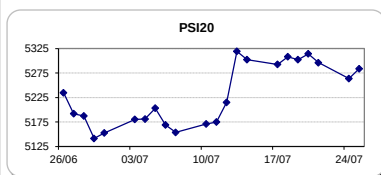
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1694	0,8940	130,28	1,1068	9,5620	7,4370	1,4585	1,46643	3,6865	9,2996
USD	0,8575	-	0,7663	111,605	0,9487	8,2042	6,3770	1,2530	1,2590	3,1623	7,9794

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,984	-0,80	3,11
BANCO BPI	1,055	0,19	-6,72
BCP	0,2535	0,92	37,43
MONTEPIO	1,000	0,00	137,53
CORT. AMORIM	12,450	0,12	46,47
CTT	5,500	0,84	-14,66
EDP	2,959	-0,37	2,25
EDP R	6,960	0,42	15,31
GALP	13,450	1,01	-5,21
J MARTINS	17,335	0,38	17,61
MOTA ENGIL	2,501	1,01	55,34
NOS	5,420	0,31	-3,87
PHAROL	0,323	-0,62	56,04
NAVIGATOR	3,698	-0,16	16,71
REN	2,766	0,40	2,52
SEMAPA	16,800	-0,24	25,37
SONAE CAP.	0,859	-0,46	14,84
SONAE SGPS	0,965	0,31	10,41

Maiores ganhos/perdas	
Título	Varição %
GALP	1,01
MOTA ENGIL	1,01
BCP	0,92
CTT	0,84
EDP R	0,42
SEMAPA	-0,24
EDP	-0,37
SONAE CAP.	-0,46
PHAROL	-0,62
ALTRI	-0,80



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.283,75	0,38%	12,92%	5.359,19	4.356,54
CAC40	5.161,08	0,65%	6,14%	5.442,10	4.293,34
ESTX 50 PR	3.473,54	0,59%	5,56%	3.666,80	2.892,52
XTRA DAX	12.264,31	0,45%	6,82%	12.951,54	10.092,53
S&P 500	2.479,99	0,41%	10,77%	2.480,07	2.083,79
IBEX 35	10.523,40	0,74%	12,52%	11.184,40	8.229,40
NIKKEI 225	19.955,20	-0,10%	4,40%	20.318,11	15.921,04

