

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

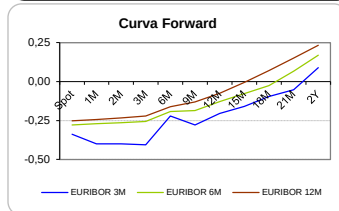
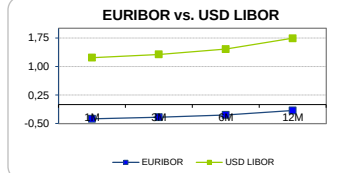
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RENTA FIXA

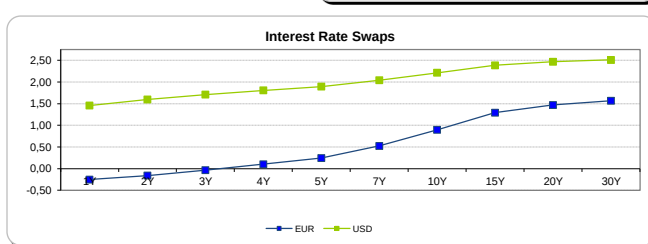
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2328	0	1	0,2542	-0,7842
3M	-0,3300	0	0	3M	1,3167	0	2	0,2868	-0,7286
6M	-0,2720	0	0	6M	1,4539	0	1	0,4241	-0,6520
12M	-0,1530	0	1	12M	1,7390	0	1	0,6335	-0,5032

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2520	0	0	-0,0933	0,5785	1,1799
2Y	-0,1590	0	3	0,0702	0,7359	1,2952
3Y	-0,0360	0	6	0,2417	0,8828	1,4230
4Y	0,1030	0	9	0,4046	1,0125	1,5370
5Y	0,2460	0	11	0,5583	1,1380	1,6340
7Y	0,5250	1	15	0,8340	1,3670	1,7956
10Y	0,8950	1	18	1,1770	1,6035	1,9230
15Y	1,2920	0	19	1,4971	1,7851	1,9930
20Y	1,4690	0	20	1,6333	1,8397	1,9800
30Y	1,5660	0	20	1,6912	1,8280	1,9160

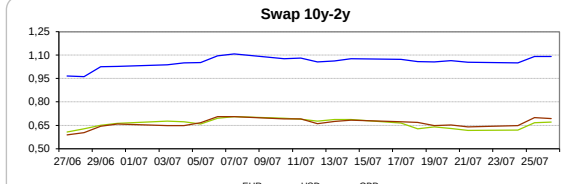
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4590	0	4	1,7767	2,1700	2,4670
2Y	1,5980	0	6	1,8633	2,2470	2,5250
3Y	1,7110	0	7	1,9888	2,3190	2,5725
4Y	1,8070	0	7	2,0540	2,3830	2,6140
5Y	1,8930	1	8	2,1330	2,4390	2,6800
7Y	2,0420	1	9	2,2670	2,5280	2,7070
10Y	2,2130	0	9	2,4140	2,6220	2,7530
15Y	2,3840	0	10	2,5510	2,6815	2,7510
20Y	2,4650	0	11	2,6070	2,7140	2,7435
30Y	2,5090	0	12	2,6310	2,6810	2,7330

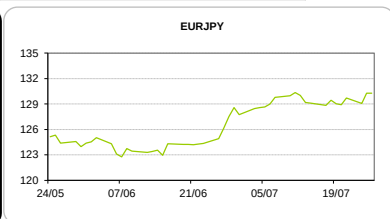
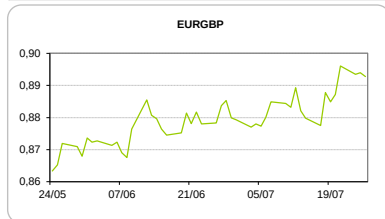


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,82	0,62	4,78	OT 2Y	0,116	0,01	-1,20
JETFUEL	460,25	10,75	34,75	OT 5Y	1,227	0,04	0,70
DIESEL	468,00	10,00	48,25	OT 10Y	2,974	-0,01	4,30
COBRE	6.261,00	198,00	424,50	BUND 10Y	-0,133	-1,34	24,60
ZINCO	2.830,25	48,75	122,75	SCHATZ 2Y	-0,011	-0,92	-2,20
OURO	1.248,34	-1,71	3,61	T-NOTE 10Y	3,019	0,16	12,30
TRIGO	477,75	3,75	12,25	T-NOTE 2Y	1,859	-0,76	3,50
LICENÇA C02	5,26	0,10	0,48	GILT 10Y	1,235	-1,50	20,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1644	-0,43%	4,09%	1,1703	1,1764	1,1889
EUR/GBP	0,89275	0,13%	-1,62%	0,8945	0,8964	0,9007
EUR/JPY	130,26	0,02%	-4,09%	130,26	130,26	130,26
EUR/CHF	1,1146	-0,49%	-2,46%	1,1135	1,1122	1,1100
EUR/BRL	3,6765	0,51%	0,22%	3,7542	3,8249	3,9712
EUR/PLN	4,2536	0,24%	-1,19%	4,2753	4,2975	4,3429



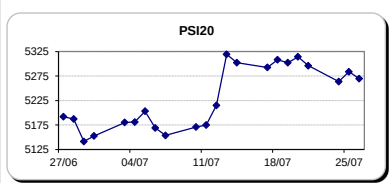
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1644	0,8928	130,26	1,1146	9,5767	7,4364	1,4542	1,46844	3,6765	9,2619
USD	0,8598	-	0,766	111,96	0,9587	8,2268	6,3940	1,2535	1,2615	3,1676	7,9869

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,968	-0,40	2,69
BANCO BPI	1,067	1,14	-5,66
BCP	0,2505	-1,18	35,80
MONTEPIO	1,006	0,60	138,95
CORT. AMORIM	12,000	-3,61	41,18
CTT	5,526	0,47	-14,26
EDP	2,990	1,05	3,32
EDP R	6,780	-2,59	12,33
GALP	13,460	0,07	-5,14
J MARTINS	17,370	0,20	17,84
MOTA ENGIL	2,519	0,72	56,46
NOS	5,417	-0,06	-3,92
PHAROL	0,325	0,62	57,00
NAVIGATOR	3,674	-0,65	15,95
REN	2,788	0,80	3,34
SEMAPA	16,990	1,13	26,79
SONAE CAP.	0,856	-0,35	14,44
SONAE SGPS	0,978	1,35	11,90

Maiores ganhos/perdas	
Título	Varição %
SONAE SGPS	1,35
BANCO BPI	1,14
SEMAPA	1,13
EDP	1,05
REN	0,80
ALTRI	-0,40
NAVIGATOR	-0,65
BCP	-1,18
EDP R	-2,59
CORT. AMORI	-3,61



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.269,71	-0,27%	12,62%	5.359,19	4.356,54
CAC40	5.190,17	0,56%	6,74%	5.442,10	4.293,34
ESTX 50 PR	3.491,19	0,51%	6,10%	3.666,80	2.892,52
XTRA DAX	12.305,11	0,33%	7,18%	12.951,54	10.092,53
S&P 500	2.479,04	0,08%	10,74%	2.481,69	2.083,79
IBEX 35	10.575,40	0,49%	13,08%	11.184,40	8.229,40
NIKKEI 225	20.050,16	0,48%	4,90%	20.318,11	15.921,04

