

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

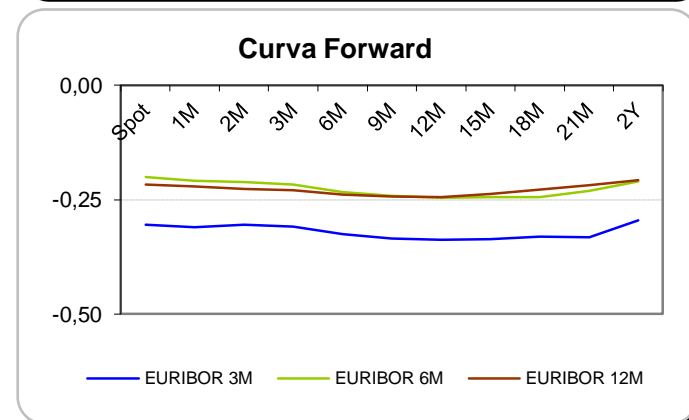
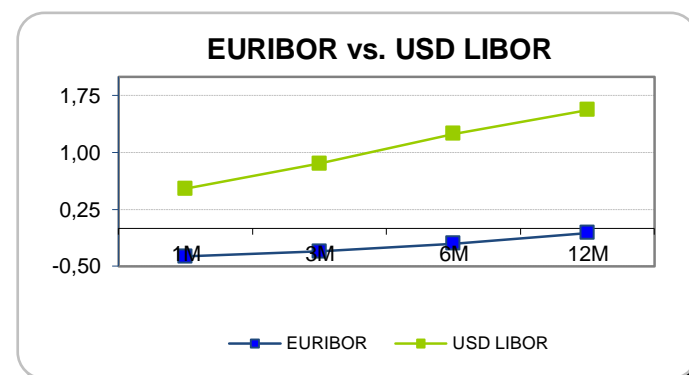
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RENDA FIXA

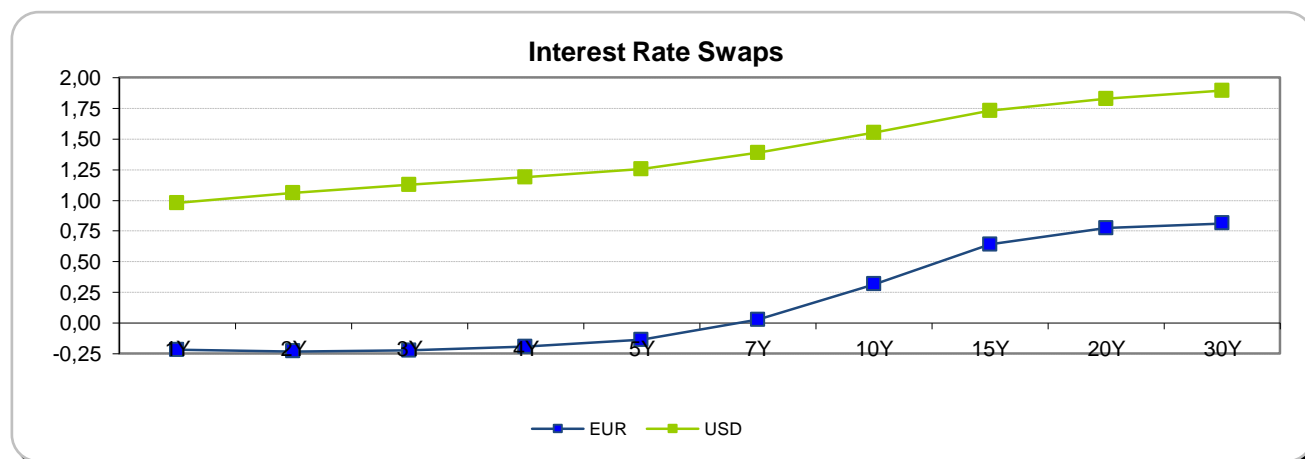
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	0,5253	-2	0	0,2667	-0,8094
3M	-0,3020	0	0	3M	0,8567	-1	3	0,3766	-0,7458
6M	-0,2000	0	-1	6M	1,2483	-1	2	0,5256	-0,6458
12M	-0,0590	0	-1	12M	1,5613	-1	3	0,7479	-0,4830

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2170	0	-2	-0,2460	-0,1243	0,2640
2Y	-0,2310	0	-3	-0,2264	-0,0399	0,3950
3Y	-0,2210	-1	-3	-0,1922	0,0649	0,5165
4Y	-0,1920	-1	-3	-0,1330	0,1770	0,6279
5Y	-0,1370	-2	-2	-0,0515	0,2928	0,7125
7Y	0,0290	-2	-1	0,1441	0,5005	0,8670
10Y	0,3170	-3	1	0,4226	0,7125	0,9920
15Y	0,6410	-3	2	0,6854	0,8690	1,0433
20Y	0,7730	-3	3	0,7863	0,9073	1,0144
30Y	0,8130	-3	4	0,8005	0,8721	0,9316

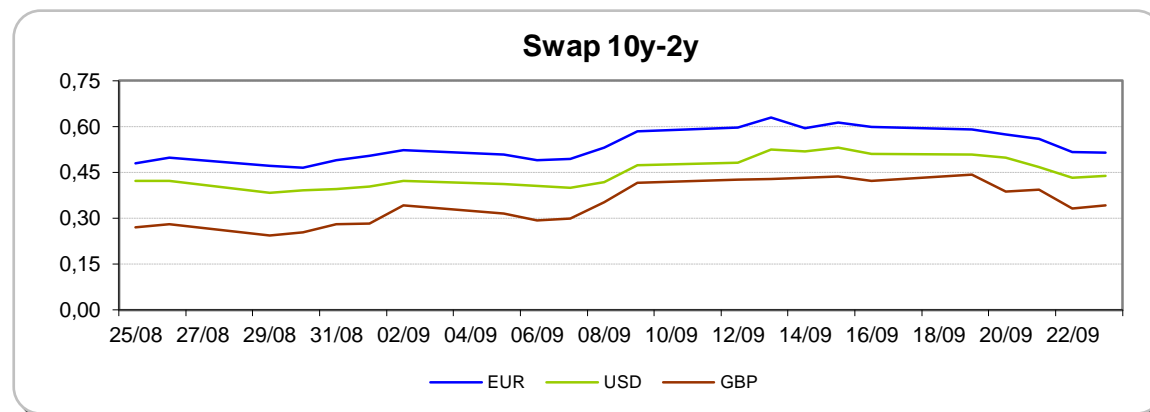
Taxa de Referência	Banco Central
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9790	2	6	1,0965	1,3010	1,5563
2Y	1,0590	3	6	1,1330	1,3630	1,6180
3Y	1,1260	4	7	1,1962	1,4281	1,6718
4Y	1,1900	4	7	1,2525	1,4889	1,7169
5Y	1,2560	4	8	1,3125	1,5454	1,7571
7Y	1,3870	4	9	1,4269	1,6399	1,8249
10Y	1,5500	4	10	1,5665	1,7428	1,8889
15Y	1,7300	4	12	1,7108	1,8200	1,9140
20Y	1,8260	4	12	1,7865	1,8810	1,9250
30Y	1,8950	5	12	1,8358	1,8710	1,9450

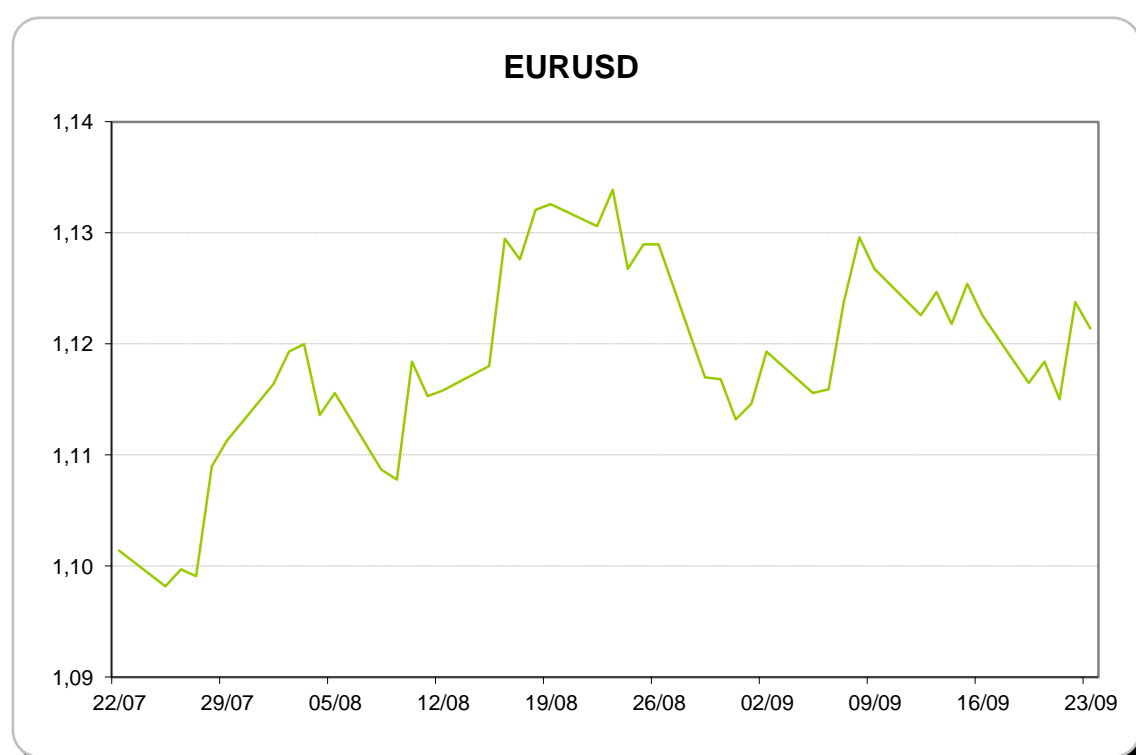
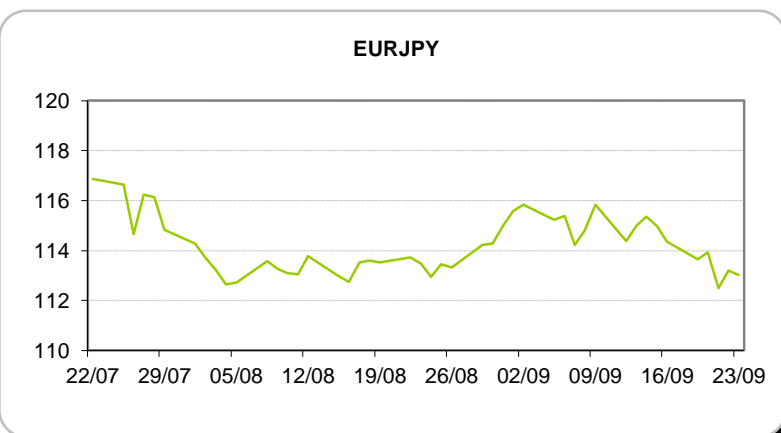
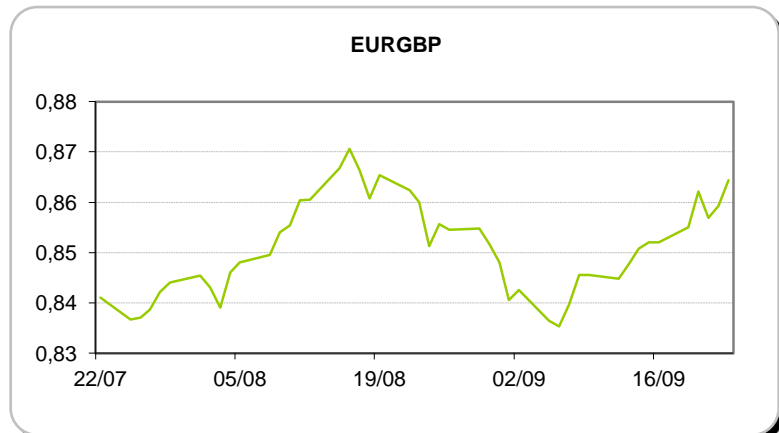


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,38	-0,27	-2,94	OT 2Y	0,456	-0,05	-4,40
JETFUEL	428,00	8,50	-13,25	OT 5Y	2,062	-0,03	24,40
DIESEL	432,50	9,25	-4,75	OT 10Y	3,380	0,01	40,50
COBRE	4.845,00	90,00	104,50	BUND 10Y	-0,376	0,87	-1,90
ZINCO	2.288,00	22,75	9,00	SCHATZ 2Y	-0,041	0,00	-5,00
OURO	1.338,98	1,90	1,42	T-NOTE 10Y	2,484	-1,06	2,80
TRIGO	405,50	0,00	-22,00	T-NOTE 2Y	1,333	-1,13	2,60
LICENÇA C02	4,62	0,20	-0,09	GILT 10Y	0,815	0,45	6,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1214	-0,21%	-1,10%	1,1256	1,1304	1,1404
EUR/GBP	0,86435	-0,59%	-0,51%	0,8663	0,8681	0,8719
EUR/JPY	113,02	0,15%	0,41%	113,02	113,02	113,02
EUR/CHF	1,0890	-0,28%	0,02%	1,0876	1,0861	1,0832
EUR/BRL	3,6114	-0,03%	1,21%	3,7206	3,8316	4,0343
EUR/PLN	4,3037	-0,56%	0,15%	4,3271	4,3503	4,3966



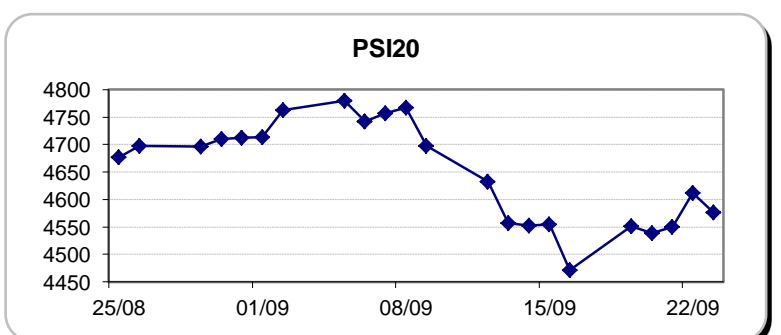
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1214	0,8644	113,02	1,0890	9,5845	7,4549	1,4730	1,47159	3,6114	9,0906
USD	0,8916	-	0,7717	100,99	0,9711	8,5518	6,6467	1,3132	1,3113	3,2283	8,1212

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,169	-1,28	-33,56
BANCO BPI	1,130	0,00	3,57
BCP	0,015	-5,19	-70,13
MONTEPIO	0,454	-0,44	-30,69
CORT. AMORIM	8,462	-0,44	42,27
CTT	6,142	-0,32	-30,63
EDP	2,947	-1,44	-11,26
EDP R	7,140	-1,53	-1,52
GALP	11,840	-0,08	10,45
J MARTINS	15,475	0,03	29,01
MOTA ENGIL	1,637	1,05	-14,96
NOS	6,158	-0,05	-15,02
PHAROL	0,239	-1,24	10,61
NAVIGATOR	2,651	-1,05	-24,06
REN	2,552	-0,55	-8,27
SEMAPA	11,470	-0,56	-9,65
SONAE CAP.	0,670	-0,45	31,37
SONAE SGPS	0,673	-0,44	-35,78
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	1,05
J MARTINS	0,03
PHAROL	-1,24
ALTRI	-1,28
EDP	-1,44
EDP R	-1,53
BCP	-5,19



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.576,23	-0,77%	-13,87%	5.625,06	4.175,28
CAC40	4.488,69	-0,47%	-3,20%	5.011,65	3.892,46
ESTX 50 PR	3.031,46	-0,68%	-7,24%	3.524,04	2.672,73
XTRA DAX	10.624,23	-0,48%	-1,12%	11.430,87	8.699,29
S&P 500	2.170,80	-0,29%	6,21%	2.193,81	1.810,10
IBEX 35	8.824,40	-1,24%	-7,55%	10.631,60	7.579,80
NIKKEI 225	16.754,02	-0,32%	-11,98%	20.012,40	14.864,01

