

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

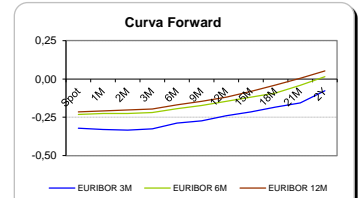
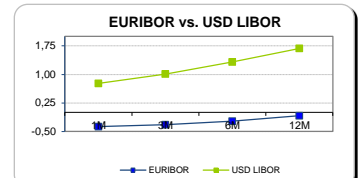
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RENTA FIXA

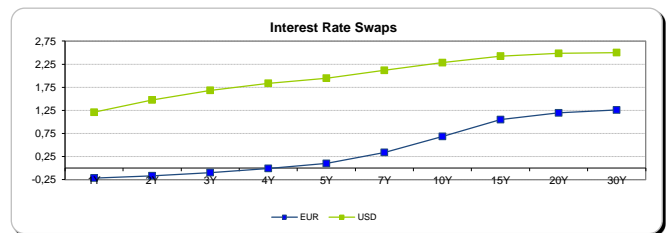
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,7633	0	11	0,2584	-0,7888
3M	-0,3220	0	-1	3M	1,0101	0	6	0,3695	-0,7292
6M	-0,2300	0	-1	6M	1,3243	0	3	0,5334	-0,6612
12M	-0,0880	0	-1	12M	1,6846	0	4	0,7816	-0,5028

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2140	0	-1	-0,1184	0,2772	0,8190
2Y	-0,1660	-1	-1	-0,0333	0,4163	0,9695
3Y	-0,0950	0	-1	0,0692	0,5537	1,1018
4Y	-0,0060	0	-1	0,1902	0,6924	1,2220
5Y	0,1010	0	-2	0,3165	0,8246	1,3180
7Y	0,3390	-1	-4	0,5756	1,0581	1,4769
10Y	0,6850	-2	-4	0,9072	1,2877	1,6074
15Y	1,0500	-2	-3	1,2078	1,4555	1,6580
20Y	1,1950	-3	-3	1,3242	1,4957	1,6251
30Y	1,2570	-3	-2	1,3604	1,4751	1,5573

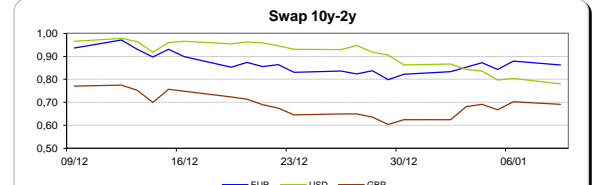
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2110	2	9	1,7342	2,2657	2,4765
2Y	1,4750	4	13	1,8870	2,3237	2,5165
3Y	1,6830	4	14	2,0239	2,3535	2,5310
4Y	1,8350	5	13	2,1105	2,4306	2,5700
5Y	1,9490	5	11	2,1851	2,4425	2,6145
7Y	2,1190	4	8	2,2755	2,5045	2,6365
10Y	2,2820	3	5	2,3915	2,5700	2,6595
15Y	2,4260	2	2	2,5132	2,5945	2,6415
20Y	2,4840	2	0	2,5220	2,6050	2,6185
30Y	2,5020	1	-2	2,5170	2,5475	2,5810

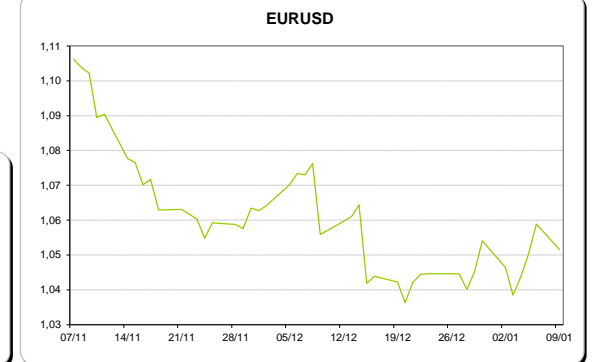
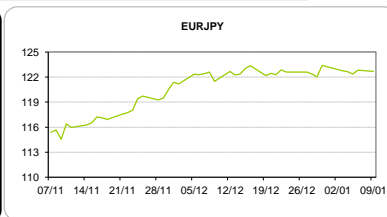
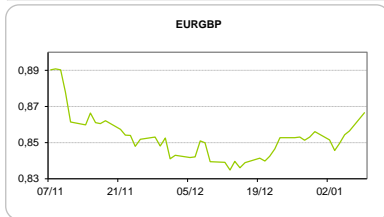


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,40	-1,70	0,34	OT 2Y	0,223	0,00	-1,90
JETFUEL	492,50	-11,50	6,50	OT 5Y	1,945	-0,04	-23,50
DIESEL	496,25	-11,25	11,75	OT 10Y	3,976	-0,08	23,00
COBRE	5.595,00	10,00	-294,00	BUND 10Y	-0,235	-2,35	-15,10
ZINCO	2.604,50	-0,50	-186,75	SCHATZ 2Y	-0,126	-0,69	-3,40
OURO	1.183,17	10,32	23,16	T-NOTE 10Y	3,102	-3,53	-2,30
TRIGO	424,00	0,75	7,75	T-NOTE 2Y	1,737	-2,66	4,50
LICENÇA C02	5,26	0,21	0,78	GILT 10Y	1,344	-4,16	-9,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0516	-0,69%	-0,41%	1,0563	1,0614	1,0731
EUR/GBP	0,8666	-1,17%	-3,14%	0,8685	0,8705	0,8751
EUR/JPY	122,66	0,14%	-0,96%	122,66	122,66	122,66
EUR/CHF	1,0731	-0,14%	0,08%	1,0720	1,0708	1,0681
EUR/BRL	3,3762	0,54%	5,65%	3,4780	3,5710	3,7479
EUR/PLN	4,3772	-0,47%	1,70%	4,4035	4,4298	4,4799



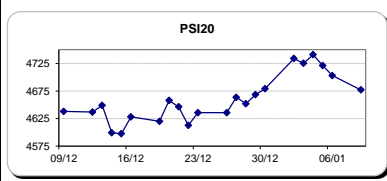
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0516	0,8666	122,66	1,0731	9,5674	7,4340	1,3971	1,43585	3,3762	9,0345
USD	0,9476	-	0,8234	116,49	1,0168	9,0674	7,0447	1,3213	1,3618	3,1978	8,5546

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,897	-1,44	0,85
BANCO BPI	1,128	-0,18	-0,27
BCP	1,0412	-1,33	-2,78
MONTEPIO	0,416	-0,24	-1,19
CORT. AMORIM	8,700	-0,68	2,35
CTT	6,530	-1,36	1,32
EDP	2,794	-0,36	-3,46
EDP R	5,958	0,54	-1,29
GALP	14,175	-1,60	-0,11
J MARTINS	15,990	1,14	8,48
MOTA ENGIL	1,633	-1,92	1,43
NOS	5,360	-0,74	-4,93
PHAROL	0,229	-0,87	10,63
NAVIGATOR	3,280	-1,09	0,46
REN	2,643	-0,79	-2,04
SEMAPA	12,965	-1,63	-3,25
SONAE CAP.	0,735	-2,65	-1,74
SONAE SGPS	0,856	-0,35	-2,06

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	1,14
EDP R	0,54
ALTRI	-1,44
GALP	-1,60
SEMAPA	-1,63
MOTA ENGIL	-1,92
SONAE CAP.	-2,65



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.677,02	-0,55%	-0,05%	5.238,36	4.175,28
CAC40	4.887,57	-0,45%	0,52%	4.929,60	3.892,46
ESTX 50 PR	3.308,97	-0,37%	0,56%	3.334,44	2.672,73
XTRA DAX	11.563,99	-0,30%	0,72%	11.637,37	8.699,29
S&P 500	2.273,87	-0,14%	1,57%	2.282,10	1.810,10
IBEX 35	9.492,80	-0,24%	1,50%	9.552,10	7.579,80
NIKKEI 225	19.454,33	-0,34%	1,78%	19.615,40	14.864,01

