

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

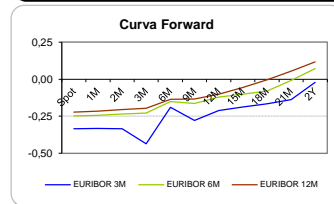
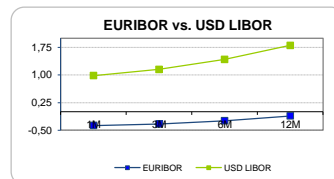
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RENTA FIXA

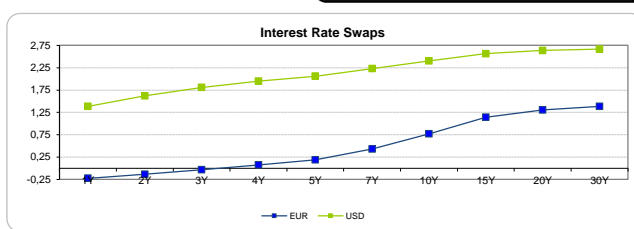
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,9828	0	19	0,2567	-0,7792
3M	-0,3300	0	0	3M	1,1496	0	9	0,3374	-0,7296
6M	-0,2430	0	-1	6M	1,4232	0	5	0,4914	-0,6638
12M	-0,1110	0	0	12M	1,8018	1	5	0,7177	-0,4946

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2230	0	-2	-0,1008	0,3473	0,8883
2Y	-0,1330	0	3	0,0076	0,4810	1,0140
3Y	-0,0330	0	7	0,1278	0,6125	1,1356
4Y	0,0750	0	9	0,2445	0,7478	1,2505
5Y	0,1900	0	11	0,3716	0,8716	1,3461
7Y	0,4300	-1	11	0,6208	1,0933	1,4927
10Y	0,7710	0	10	0,9425	1,3179	1,6395
15Y	1,1420	0	8	1,2474	1,4991	1,7028
20Y	1,3030	0	8	1,3730	1,5518	1,6860
30Y	1,3850	-1	8	1,4262	1,5473	1,6345

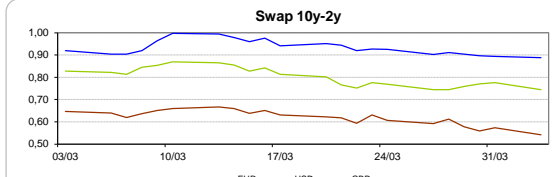
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3860	0	8	1,8138	2,2980	2,5450
2Y	1,6210	0	7	1,9529	2,3620	2,5880
3Y	1,8100	0	8	2,0640	2,4215	2,6210
4Y	1,9500	0	9	2,1515	2,4730	2,6570
5Y	2,0610	1	9	2,2270	2,5170	2,7203
7Y	2,2300	1	9	2,3470	2,5890	2,7360
10Y	2,4010	2	8	2,4750	2,6670	2,7710
15Y	2,5640	2	8	2,5910	2,7165	2,7830
20Y	2,6350	3	8	2,6340	2,7270	2,7650
30Y	2,6660	3	8	2,6400	2,7112	2,7310

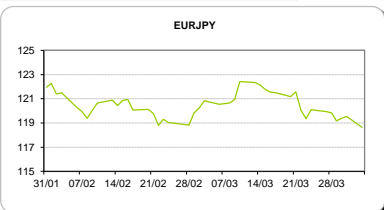
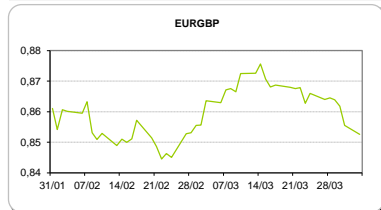


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	53,21	-0,32	-2,95	OT 2Y	0,564	-0,06	51,20
JETFUEL	479,75	4,50	-12,25	OT 5Y	2,207	-0,07	35,00
DIESEL	479,00	1,00	-13,75	OT 10Y	3,909	-0,07	-4,20
COBRE	5.861,00	-118,50	-135,50	BUND 10Y	-0,158	-5,19	-5,20
ZINCO	2.756,25	-102,25	-67,75	SCHATZ 2Y	-0,174	-6,17	-2,50
OURO	1.252,45	3,11	17,90	T-NOTE 10Y	3,075	-4,64	-15,40
TRIGO	432,25	5,75	-21,25	T-NOTE 2Y	1,775	-1,90	-14,10
LICENÇA C02	4,87	0,18	-0,73	GILT 10Y	1,018	-6,42	-16,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0661	-0,28%	0,91%	1,0708	1,0759	1,0874
EUR/GBP	0,8526	0,34%	1,28%	0,8544	0,8563	0,8604
EUR/JPY	118,64	0,77%	1,85%	118,64	118,64	118,64
EUR/CHF	1,0685	0,04%	0,16%	1,0674	1,0660	1,0631
EUR/BRL	3,3173	0,29%	-0,30%	3,4013	3,4842	3,6313
EUR/PLN	4,2417	-0,22%	1,49%	4,2636	4,2856	4,3310



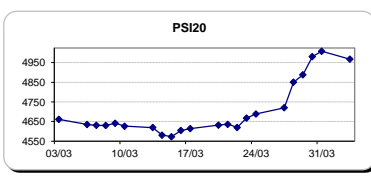
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0661	0,8526	118,64	1,0685	9,5534	7,4374	1,4281	1,40239	3,3173	9,1597
USD	0,9384	-	0,8012	110,99	1,0028	8,9694	6,9796	1,3390	1,3156	3,1147	8,5949

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,175	-0,36	8,05
BANCO BPI	1,055	-0,38	-6,72
BCP	0,1901	-3,06	3,06
MONTEPIO	0,420	0,00	-0,24
CORT. AMORIM	10,245	2,45	20,53
CTT	5,130	0,16	-20,40
EDP	3,170	-0,16	9,54
EDP R	6,921	-0,14	14,66
GALP	14,150	-0,53	-0,28
J MARTINS	16,380	-2,33	11,13
MOTA ENGIL	1,957	3,33	21,55
NOS	5,136	0,51	-8,90
PHAROL	0,374	-0,53	80,68
NAVIGATOR	3,742	-0,64	14,61
REN	2,838	0,60	5,19
SEMAPA	14,175	-0,87	5,78
SONAE CAP.	0,848	0,71	13,37
SONAE SGPS	0,920	-2,95	5,26
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	3,33
CORT. AMORIM	2,45
SONAE CAP.	0,71
REN	0,60
NOS	0,51
NAVIGATOR	-0,64
SEMAPA	-0,87
J MARTINS	-2,33
SONAE SGPS	-2,95
BCP	-3,06



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.968,00	-0,80%	6,17%	5.125,03	4.175,28
CAC40	5.085,91	-0,71%	4,60%	5.132,93	3.955,98
ESTX 50 PR	3.472,94	-0,80%	5,54%	3.508,11	2.678,27
XTRA DAX	12.257,20	-0,45%	6,76%	12.375,58	9.214,10
S&P 500	2.351,88	-0,46%	5,05%	2.400,98	1.991,68
IBEX 35	10.325,30	-1,32%	10,41%	10.462,90	7.579,80
NIKKEI 225	18.983,23	0,39%	-0,69%	19.668,01	14.864,01

