

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

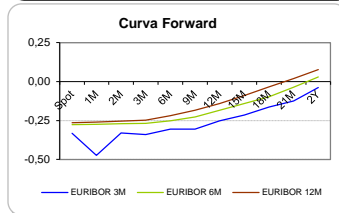
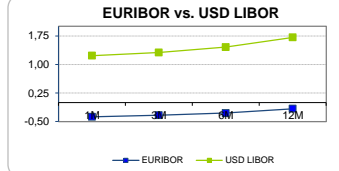
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RENTA FIXA

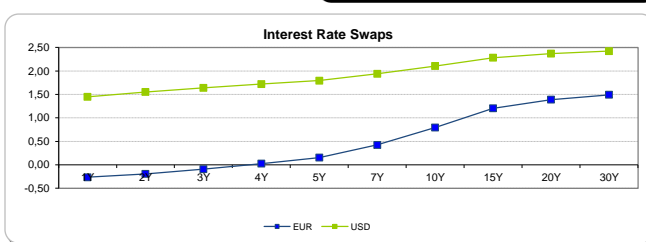
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2317	0	0	0,2489	-0,7878
3M	-0,3290	0	0	3M	1,3161	0	0	0,2768	-0,7262
6M	-0,2740	0	0	6M	1,4539	0	0	0,4003	-0,6516
12M	-0,1610	0	-1	12M	1,7129	0	-1	0,5905	-0,5056

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2644	0	-2	-0,1420	0,3410	0,9270
2Y	-0,1900	0	-3	-0,0341	0,4885	1,0640
3Y	-0,0900	0	-5	0,0910	0,6417	1,1960
4Y	0,0270	-1	-7	0,2270	0,7745	1,3170
5Y	0,1560	-1	-8	0,3660	0,9100	1,4240
7Y	0,4240	-1	-9	0,6375	1,1490	1,5870
10Y	0,7960	0	-8	0,9845	1,4030	1,7350
15Y	1,2050	1	-6	1,3243	1,6056	1,8180
20Y	1,3900	1	-5	1,4661	1,6656	1,8085
30Y	1,4930	2	-3	1,5305	1,6620	1,7555

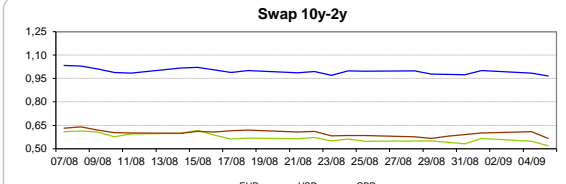
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4500	1	-1	1,6077	1,8490	2,1455
2Y	1,5540	2	-4	1,6510	1,9200	2,2130
3Y	1,6410	2	-6	1,7185	1,9940	2,2575
4Y	1,7190	2	-8	1,7850	2,0645	2,3130
5Y	1,7940	2	-9	1,8550	2,1245	2,3784
7Y	1,9380	3	-10	1,9845	2,2235	2,4215
10Y	2,1070	3	-11	2,1335	2,3518	2,4765
15Y	2,2840	3	-11	2,3003	2,4120	2,5090
20Y	2,3690	3	-11	2,3697	2,4743	2,5125
30Y	2,4220	3	-10	2,4050	2,4415	2,5155

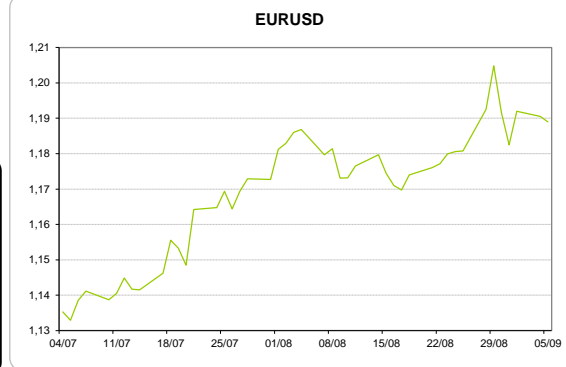
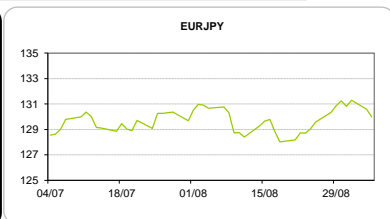
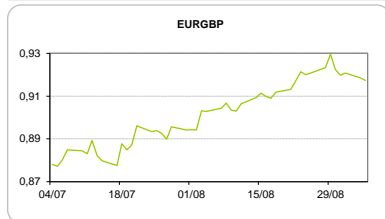


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	53,54	1,20	1,08	OT 2Y	-0,006	0,01	-8,80
JETFUEL	476,75	-1,25	-2,75	OT 5Y	1,199	0,01	-3,00
DIESEL	511,40	-6,35	15,40	OT 10Y	2,841	0,01	-2,60
COBRE	6.923,00	82,00	545,00	BUND 10Y	-0,412	-4,04	-17,90
ZINCO	3.206,50	20,00	400,50	SCHATZ 2Y	-0,151	-1,60	-10,70
OURO	1.336,61	4,26	77,84	T-NOTE 10Y	2,843	-6,42	-15,70
TRIGO	445,25	6,50	-37,25	T-NOTE 2Y	1,802	-4,94	-8,70
LICENÇA C02	6,49	0,57	1,14	GILT 10Y	1,086	-4,33	-17,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,189	-0,13%	0,79%	1,1947	1,2011	1,2140
EUR/GBP	0,9174	0,13%	-1,42%	0,9191	0,9211	0,9254
EUR/JPY	129,99	0,47%	0,61%	129,99	129,99	129,99
EUR/CHF	1,1400	-0,01%	0,68%	1,1388	1,1374	1,1353
EUR/BRL	3,7236	0,29%	-0,96%	3,7876	3,8495	3,9855
EUR/PLN	4,2374	0,07%	0,34%	4,2566	4,2780	4,3230



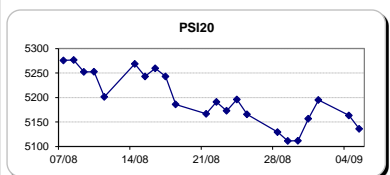
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1890	0,9174	129,99	1,1400	9,4890	7,4384	1,4724	1,48761	3,7236	9,2655
USD	0,8387	-	0,7676	108,86	0,9561	7,9578	6,2387	1,2346	1,2466	3,1198	7,7632

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,651	-1,56	-5,51
BANCO BPI	1,081	1,03	-4,42
BCP	0,2151	-3,54	16,61
MONTEPIO	0,999	0,30	137,29
CORT. AMORIM	11,315	0,00	33,12
CTT	5,109	0,00	-20,73
EDP	3,256	0,06	12,51
EDP R	6,901	0,04	14,33
GALP	14,195	1,03	0,04
J MARTINS	16,760	0,45	13,70
MOTA ENGIL	2,458	1,07	52,67
NOS	5,359	0,04	-4,95
PHAROL	0,299	-4,78	44,44
NAVIGATOR	3,561	-1,44	12,38
REN	2,762	-0,18	2,37
SEMAPA	15,190	-1,11	13,36
SONAE CAP.	0,759	0,93	1,47
SONAE SGPS	0,936	-0,43	7,09

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	1,07
GALP	1,03
BANCO BPI	1,03
SONAE CAP.	0,93
J MARTINS	0,45
SEMAPA	-1,11
NAVIGATOR	-1,44
ALTRI	-1,56
BCP	-3,54
PHAROL	-4,78



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.136,00	-0,53%	9,76%	5.359,19	4.356,54
CAC40	5.086,56	-0,34%	4,61%	5.442,10	4.310,88
ESTX 50 PR	3.420,86	-0,28%	3,96%	3.666,80	2.922,82
XTRA DAX	12.123,71	0,18%	5,60%	12.951,54	10.174,92
S&P 500	2.464,38	-0,49%	10,08%	2.490,87	2.083,79
IBEX 35	10.179,80	-0,62%	8,85%	11.184,40	8.512,40
NIKKEI 225	19.385,81	-0,63%	1,42%	20.318,11	16.111,81

