

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

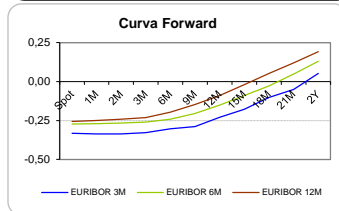
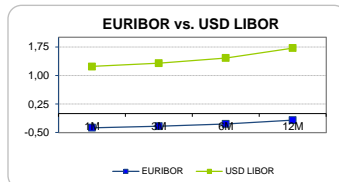
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RENTA FIXA

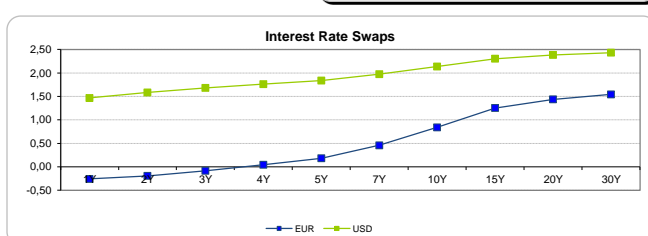
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2344	0	1	0,2533	-0,7850
3M	-0,3290	0	0	3M	1,3211	0	1	0,3015	-0,7260
6M	-0,2710	0	0	6M	1,4586	0	1	0,4316	-0,6492
12M	-0,1710	0	-1	12M	1,7196	1	0	0,6387	-0,5086

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2567	0	0	-0,0903	0,4790	1,0750
2Y	-0,1900	0	-2	0,0502	0,6345	1,2104
3Y	-0,0830	0	-2	0,1930	0,7795	1,3398
4Y	0,0450	0	-3	0,3441	0,9195	1,4525
5Y	0,1830	1	-2	0,4880	1,0515	1,5560
7Y	0,4600	1	-2	0,7600	1,2860	1,7220
10Y	0,8410	1	0	1,1063	1,5310	1,8600
15Y	1,2540	0	2	1,4412	1,7283	1,9390
20Y	1,4390	0	3	1,5799	1,7851	1,9270
30Y	1,5430	0	4	1,6427	1,7813	1,8755

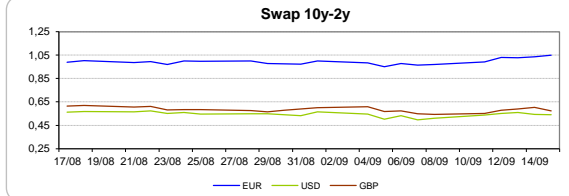
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4680	2	2	1,7660	2,0200	2,2985
2Y	1,5860	2	3	1,8513	2,0785	2,3350
3Y	1,6820	3	2	1,9010	2,1545	2,3810
4Y	1,7620	2	1	1,9480	2,2190	2,4220
5Y	1,8370	2	0	2,0270	2,2610	2,4799
7Y	1,9740	2	-2	2,1210	2,3520	2,5165
10Y	2,1360	2	-3	2,2670	2,4400	2,5620
15Y	2,3030	1	-4	2,3920	2,5150	2,5930
20Y	2,3850	1	-5	2,4460	2,5350	2,5910
30Y	2,4340	1	-5	2,4665	2,5185	2,5480

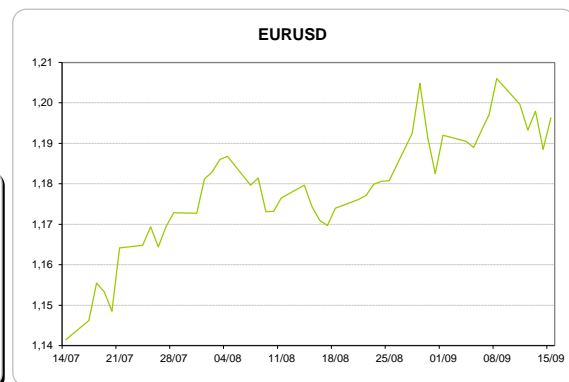
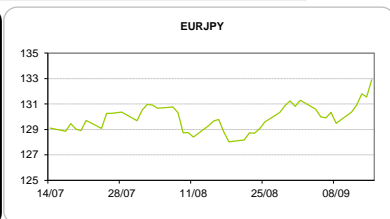
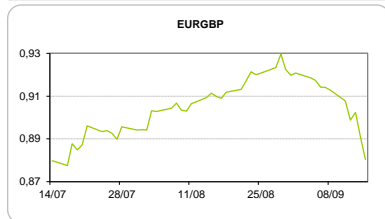


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,49	0,02	4,86	OT 2Y	0,031	0,03	-2,70
JETFUEL	502,75	-0,75	38,50	OT 5Y	1,194	0,00	6,80
DIESEL	543,25	4,00	64,85	OT 10Y	2,803	-0,01	-2,90
COBRE	6.504,50	-57,00	101,00	BUND 10Y	-0,100	1,64	-3,40
ZINCO	3.010,00	-14,25	98,50	SCHATZ 2Y	-0,066	1,60	-4,80
OURO	1.322,98	-6,71	51,46	T-NOTE 10Y	2,942	0,79	-1,20
TRIGO	448,75	5,75	-7,25	T-NOTE 2Y	1,889	1,90	3,80
LICENÇA C02	6,96	-0,14	1,43	GILT 10Y	1,381	8,49	19,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1963	0,66%	1,86%	1,2020	1,2083	1,2216
EUR/GBP	0,88043	1,23%	3,52%	0,8823	0,8846	0,8899
EUR/JPY	132,92	-1,03%	-2,45%	132,92	132,92	132,92
EUR/CHF	1,1476	0,02%	-0,56%	1,1465	1,1451	1,1428
EUR/BRL	3,7384	-0,47%	-0,47%	3,8034	3,8660	4,0033
EUR/PLN	4,2784	-0,04%	0,28%	4,2962	4,3165	4,3614



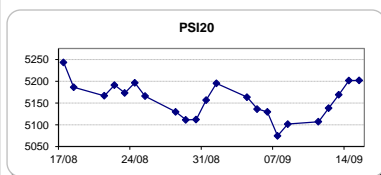
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1963	0,8804	132,92	1,1476	9,5196	7,4415	1,4574	1,49362	3,7384	9,3839
USD	0,8358	-	0,7357	111,03	0,9603	7,9618	6,2194	1,2177	1,2494	3,1276	7,8322

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,806	-0,10	-1,50
BANCO BPI	1,032	-2,82	-8,75
BCP	0,2145	-0,56	16,29
MONTEPIO	#N/A Real	#N/A	137,53
CORT. AMORIM	11,490	1,06	35,18
CTT	5,099	0,04	-20,88
EDP	3,374	1,29	16,59
EDP R	7,031	-0,40	16,48
GALP	14,255	-0,90	0,46
J MARTINS	16,450	-0,87	11,60
MOTA ENGIL	2,877	5,35	78,70
NOS	5,274	-0,66	-6,46
PHAROL	0,327	1,87	57,97
NAVIGATOR	3,789	1,45	19,58
REN	2,790	0,76	3,41
SEMAPA	15,070	-0,30	12,46
SONAE CAP.	0,814	-0,25	8,82
SONAE SGPS	0,980	0,41	12,13

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	5,35
PHAROL	1,87
NAVIGATOR	1,45
EDP	1,29
CORT. AMORI	1,06
BCP	-0,56
NOS	-0,66
J MARTINS	-0,87
GALP	-0,90
BANCO BPI	-2,82



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.201,88	0,01%	11,17%	5.359,19	4.356,54
CAC40	5.213,91	-0,22%	7,23%	5.442,10	4.310,88
ESTX 50 PR	3.515,55	-0,31%	6,84%	3.666,80	2.922,82
XTRA DAX	12.518,81	-0,17%	9,04%	12.951,54	10.174,92
S&P 500	2.498,03	0,09%	11,57%	2.499,25	2.083,79
IBEX 35	10.317,40	-0,42%	10,32%	11.184,40	8.512,40
NIKKEI 225	19.909,50	0,52%	4,16%	20.318,11	16.111,81

