

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

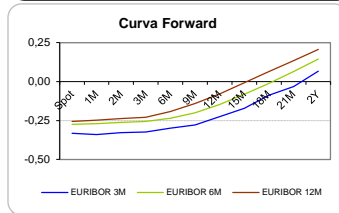
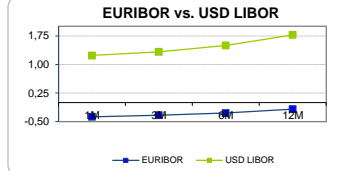
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RENTA FIXA

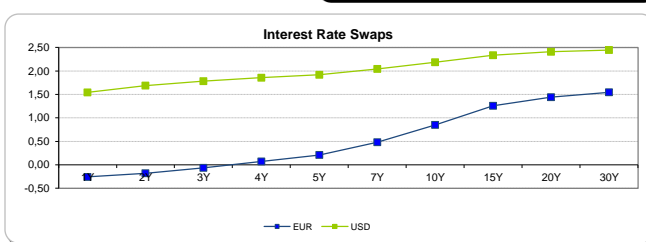
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2344	0	0	0,2514	-0,7852
3M	-0,3290	0	0	3M	1,3308	0	1	0,3259	-0,7260
6M	-0,2730	0	0	6M	1,4971	0	4	0,4799	-0,6492
12M	-0,1710	0	-1	12M	1,7757	0	5	0,7153	-0,5106

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2560	0	0	-0,0815	0,5264	1,1175
2Y	-0,1770	0	0	0,0637	0,6851	1,2497
3Y	-0,0630	-1	1	0,2182	0,8277	1,3700
4Y	0,0720	-1	2	0,3744	0,9645	1,4860
5Y	0,2110	-1	2	0,5206	1,0900	1,5900
7Y	0,4830	-1	3	0,7920	1,3210	1,7562
10Y	0,8510	-1	3	1,1370	1,5658	1,8910
15Y	1,2570	-1	3	1,4690	1,7573	1,9700
20Y	1,4410	-1	3	1,6101	1,8175	1,9600
30Y	1,5460	0	4	1,6744	1,8140	1,9070

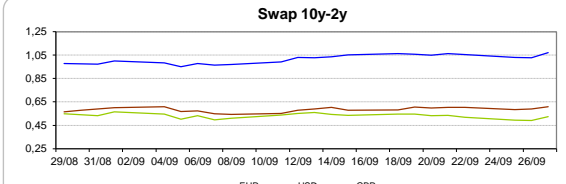
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5430	-1	9	1,8924	2,1202	2,3730
2Y	1,6880	-1	12	1,9514	2,1300	2,4000
3Y	1,7840	-2	13	1,9680	2,1940	2,4455
4Y	1,8560	-3	12	2,0610	2,3279	2,4795
5Y	1,9200	-3	10	2,1480	2,3410	2,5528
7Y	2,0420	-3	9	2,2225	2,4225	2,5818
10Y	2,1870	-3	7	2,3370	2,5010	2,6070
15Y	2,3360	-3	5	2,4545	2,5815	2,6425
20Y	2,4090	-3	5	2,5035	2,5845	2,6360
30Y	2,4470	-3	4	2,5190	2,5725	2,6035

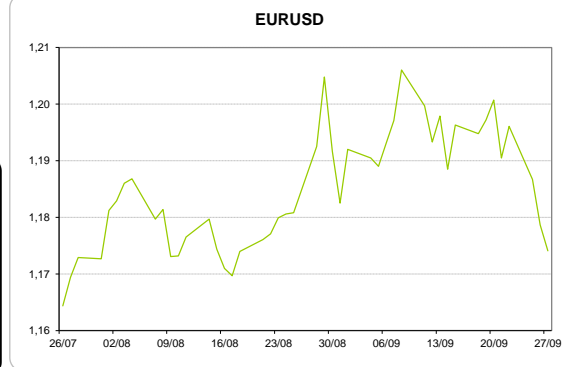
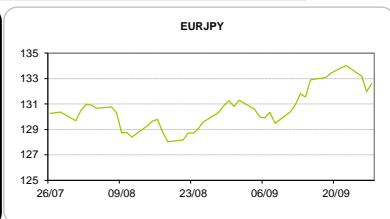
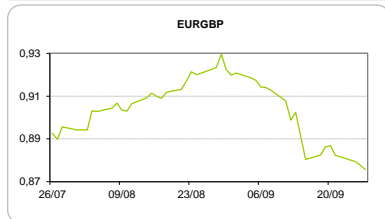


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	57,90	-0,54	5,92	OT 2Y	0,017	0,06	-3,10
JETFUEL	526,50	0,00	52,50	OT 5Y	1,000	0,08	-19,00
DIESEL	546,50	-10,50	59,25	OT 10Y	2,462	0,04	-39,90
COBRE	6.433,00	-37,00	-253,00	BUND 10Y	-0,072	5,58	8,40
ZINCO	3.128,00	10,50	66,75	SCHATZ 2Y	-0,064	1,14	0,50
OURO	1.286,04	-8,13	-5,33	T-NOTE 10Y	3,023	4,76	12,20
TRIGO	457,50	3,75	22,25	T-NOTE 2Y	1,973	2,29	13,00
LICENÇA C02	6,91	-0,07	0,82	GILT 10Y	1,452	4,85	32,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1741	-0,39%	-1,54%	1,1800	1,1866	1,2003
EUR/GBP	0,87565	0,24%	5,44%	0,8776	0,8800	0,8854
EUR/JPY	132,6	-0,46%	-1,70%	132,60	132,60	132,60
EUR/CHF	1,1445	-0,17%	-0,01%	1,1434	1,1421	1,1399
EUR/BRL	3,7515	-0,49%	1,13%	3,8138	3,8764	4,0081
EUR/PLN	4,3197	-0,75%	-1,68%	4,3410	4,3624	4,4080



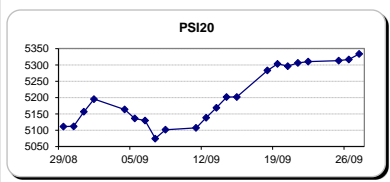
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1741	0,8757	132,60	1,1445	9,5776	7,4414	1,4580	1,49372	3,7515	9,3423
USD	0,8522	-	0,7472	112,61	0,9746	8,1596	6,3415	1,2365	1,2715	3,1905	7,9563

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,205	0,72	8,83
BANCO BPI	1,070	0,85	-5,39
BCP	0,2398	4,08	30,00
MONTEPIO	-	-	-
CORT. AMORIM	11,600	0,00	36,47
CTT	5,018	-1,45	-22,14
EDP	3,203	-0,34	10,68
EDP R	7,183	-0,21	19,00
GALP	14,925	-0,96	5,18
J MARTINS	16,395	-0,67	11,23
MOTA ENGIL	3,100	7,01	92,55
NOS	5,194	-1,31	-7,88
PHAROL	0,350	2,04	69,08
NAVIGATOR	4,036	-0,37	27,37
REN	2,740	0,00	1,56
SEMAPA	15,440	0,55	15,22
SONAE CAP.	0,875	-0,79	16,98
SONAE SGPS	1,000	-0,10	14,42

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	7,01
BCP	4,08
PHAROL	2,04
BANCO BPI	0,85
ALTRI	0,72
J MARTINS	-0,67
SONAE CAP.	-0,79
GALP	-0,96
NOS	-1,31
CTT	-1,45



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.333,61	0,32%	13,99%	5.359,19	4.356,54
CAC40	5.281,96	0,25%	8,63%	5.442,10	4.342,64
ESTX 50 PR	3.555,17	0,53%	8,04%	3.666,80	2.922,82
XTRA DAX	12.657,41	0,41%	10,25%	12.951,54	10.174,92
S&P 500	2.499,83	0,12%	11,66%	2.508,85	2.083,79
IBEX 35	10.368,90	1,76%	10,87%	11.184,40	8.512,40
NIKKEI 225	20.267,05	-0,31%	6,03%	20.481,27	16.111,81

