

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

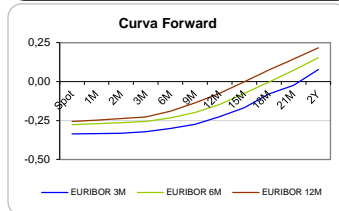
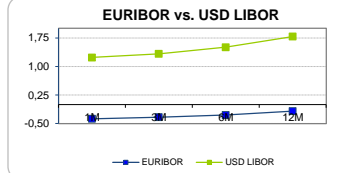
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RENTA FIXA

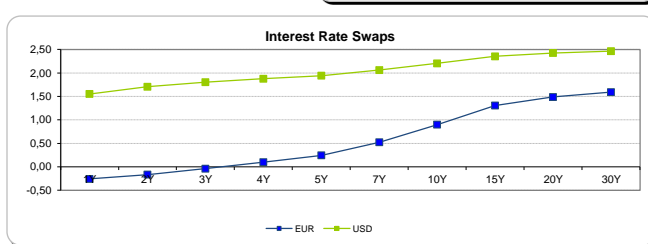
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2350	0	0	0,2501	-0,7896
3M	-0,3290	0	0	3M	1,3328	0	2	0,3298	-0,7260
6M	-0,2730	0	0	6M	1,5039	1	5	0,4853	-0,6492
12M	-0,1720	0	-1	12M	1,7854	1	6	0,7203	-0,5106

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2560	0	0	-0,0765	0,5423	1,1390
2Y	-0,1650	1	1	0,0692	0,7011	1,2770
3Y	-0,0400	2	3	0,2259	0,8440	1,4080
4Y	0,1000	3	5	0,3844	0,9850	1,5240
5Y	0,2450	3	6	0,5330	1,1190	1,6235
7Y	0,5250	4	7	0,8150	1,3520	1,7785
10Y	0,9000	5	8	1,1620	1,5950	1,9210
15Y	1,3050	5	8	1,4947	1,7875	1,9990
20Y	1,4890	5	8	1,6341	1,8442	1,9880
30Y	1,5900	4	9	1,6986	1,8400	1,9340

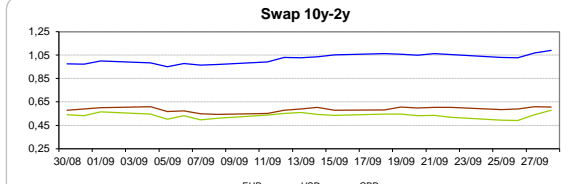
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5530	1	10	1,8750	2,1896	2,4608
2Y	1,7060	2	14	1,9617	2,2150	2,5138
3Y	1,8040	2	15	2,0110	2,3230	2,5592
4Y	1,8770	2	14	2,0770	2,3390	2,5978
5Y	1,9410	2	12	2,1405	2,3900	2,6317
7Y	2,0610	2	10	2,2560	2,4760	2,6817
10Y	2,2050	2	9	2,3865	2,5740	2,7224
15Y	2,3540	2	7	2,5065	2,6400	2,7491
20Y	2,4260	2	6	2,5919	2,6853	2,7443
30Y	2,4650	2	6	2,6111	2,6716	2,7054

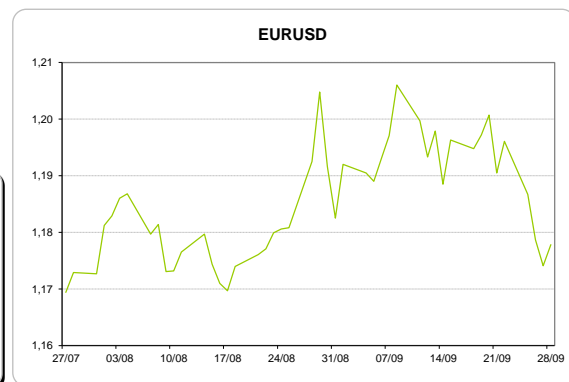
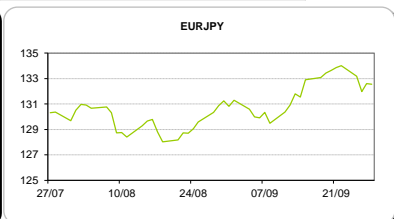
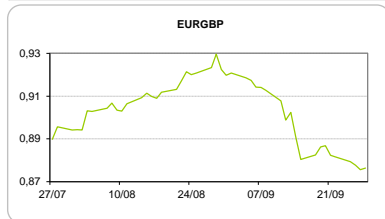


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	57,65	-0,25	6,23	OT 2Y	0,020	0,00	0,10
JETFUEL	522,75	-3,75	48,75	OT 5Y	0,976	-0,02	-20,70
DIESEL	550,50	4,00	63,25	OT 10Y	2,417	-0,05	-43,30
COBRE	6.445,50	24,00	-229,00	BUND 10Y	-0,056	2,02	13,40
ZINCO	3.119,50	-8,50	58,25	SCHATZ 2Y	-0,062	0,23	0,70
OURO	1.284,72	1,92	-23,63	T-NOTE 10Y	3,038	0,64	15,80
TRIGO	456,00	-5,50	28,00	T-NOTE 2Y	1,958	-1,53	14,10
LICENÇA C02	6,95	0,02	0,85	GILT 10Y	1,453	0,29	38,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1778	0,32%	-1,23%	1,1840	1,1904	1,2040
EUR/GBP	0,87635	-0,08%	5,36%	0,8784	0,8808	0,8863
EUR/JPY	132,56	0,03%	-1,67%	132,56	132,56	132,56
EUR/CHF	1,1444	-0,24%	0,00%	1,1431	1,1419	1,1399
EUR/BRL	3,7552	-0,15%	1,01%	3,8205	3,8824	4,0163
EUR/PLN	4,3145	0,24%	-1,55%	4,3359	4,3576	4,4022

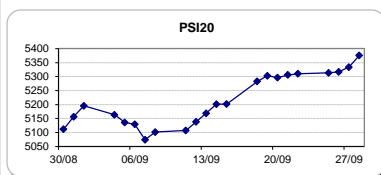


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1778	0,8764	132,56	1,1444	9,5899	7,4419	1,4691	1,5049	3,7552
USD	0,8485	-	0,7437	112,69	0,9713	8,1397	6,3138	1,2464	1,2762	3,1849
										9,3672
										7,9420

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,290	2,02	11,02
BANCO BPI	1,069	-0,09	-5,48
BCP	0,2439	1,71	32,22
MONTEPIO	-	-	-
CORT. AMORIM	11,675	0,65	37,35
CTT	5,090	1,43	-21,02
EDP	3,187	-0,50	10,12
EDP R	7,142	-0,57	18,32
GALP	15,070	0,97	6,20
J MARTINS	16,525	0,79	12,11
MOTA ENGIL	3,095	-0,16	92,24
NOS	5,220	0,50	-7,41
PHAROL	0,359	2,57	73,43
NAVIGATOR	4,085	1,21	28,92
REN	2,735	-0,18	1,37
SEMAPA	15,800	2,33	17,91
SONAE CAP.	0,873	-0,23	16,71
SONAE SGPS	1,004	0,40	14,87

Maiores ganhos/perdas	
Título	Variação %
PHAROL	2,57
SEMAPA	2,33
ALTRI	2,02
BCP	1,71
CTT	1,43
MOTA ENGIL	-0,16
REN	-0,18
SONAE CAP.	-0,23
EDP	-0,50
EDP R	-0,57



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.375,61	0,79%	14,88%	5.376,77	4.356,54
CAC40	5.293,77	0,22%	8,87%	5.442,10	4.342,64
ESTX 50 PR	3.563,64	0,24%	8,30%	3.666,80	2.922,82
XTRA DAX	12.699,03	0,33%	10,61%	12.951,54	10.174,92
S&P 500	2.507,47	0,01%	11,99%	2.511,75	2.083,79
IBEX 35	10.320,70	-0,46%	10,36%	11.184,40	8.512,40
NIKKEI 225	20.363,11	0,47%	6,53%	20.481,27	16.111,81

