

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

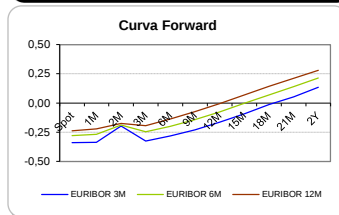
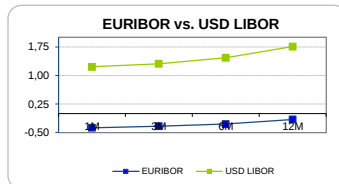
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RENTA FIXA

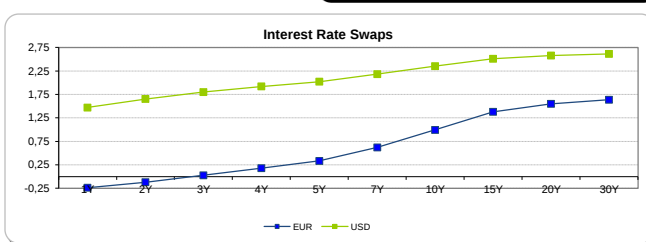
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,2263	0	13	0,2542	-0,7816
3M	-0,3310	0	0	3M	1,3052	0	8	0,2984	-0,7264
6M	-0,2730	0	-1	6M	1,4654	0	5	0,4520	-0,6514
12M	-0,1560	1	-2	12M	1,7576	0	3	0,6599	-0,4888

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2368	0	1	-0,0050	0,6182	1,1889
2Y	-0,1180	1	4	0,1383	0,7797	1,3190
3Y	0,0260	2	9	0,2945	0,9149	1,4440
4Y	0,1790	3	14	0,4564	1,0480	1,5554
5Y	0,3340	5	18	0,6003	1,1737	1,6490
7Y	0,6210	6	22	0,8699	1,3947	1,8061
10Y	0,9940	6	23	1,2020	1,6198	1,9362
15Y	1,3810	5	22	1,5130	1,7912	1,9920
20Y	1,5490	4	21	1,6413	1,8404	1,9730
30Y	1,6350	4	20	1,6904	1,8227	1,9060

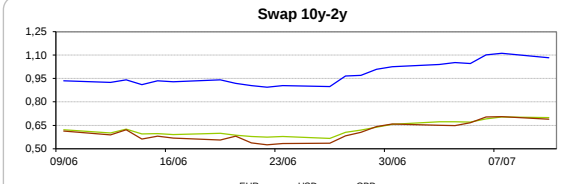
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4710	-1	10	1,8230	2,2545	2,5345
2Y	1,6530	-1	14	1,9185	2,3285	2,5865
3Y	1,8000	-1	17	2,0355	2,3955	2,6125
4Y	1,9200	-1	20	2,1255	2,4545	2,6615
5Y	2,0220	0	22	2,2035	2,5045	2,7176
7Y	2,1840	-1	24	2,3315	2,5825	2,7370
10Y	2,3510	-1	24	2,4650	2,6590	2,7710
15Y	2,5080	-1	24	2,5820	2,7120	2,7715
20Y	2,5800	-1	23	2,6290	2,7270	2,7570
30Y	2,6130	-1	23	2,6385	2,6855	2,7285

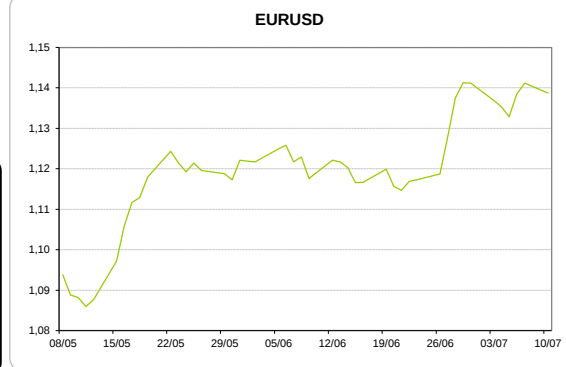
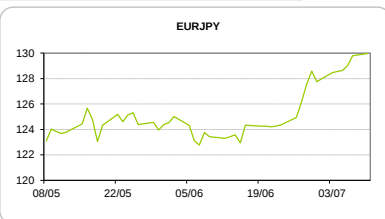
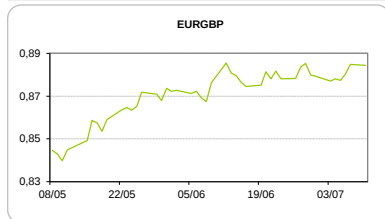


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,00	0,29	-1,53	OT 2Y	0,083	-0,04	-9,60
JETFUEL	435,75	-17,00	-12,00	OT 5Y	1,346	-0,02	-6,30
DIESEL	436,25	-18,75	6,00	OT 10Y	3,126	-0,03	10,30
COBRE	5.831,00	-23,00	207,00	BUND 10Y	-0,067	-3,07	30,00
ZINCO	2.793,00	7,50	355,25	SCHATZ 2Y	0,046	0,23	13,80
OURO	1.212,57	-0,59	-54,06	T-NOTE 10Y	3,072	-2,08	14,30
TRIGO	551,00	16,00	91,00	T-NOTE 2Y	1,893	-1,90	6,50
LICENÇA C02	5,40	0,06	0,36	GILT 10Y	1,286	-2,63	23,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1387	-0,22%	1,48%	1,1443	1,1502	1,1622
EUR/GBP	0,88443	0,05%	0,12%	0,8861	0,8882	0,8925
EUR/JPY	129,98	-0,14%	-5,14%	129,98	129,98	129,98
EUR/CHF	1,1008	-0,20%	-1,41%	1,0997	1,0984	1,0960
EUR/BRL	3,7185	0,58%	-0,04%	3,8053	3,8810	4,0310
EUR/PLN	4,2402	-0,09%	-1,10%	4,2616	4,2840	4,3301



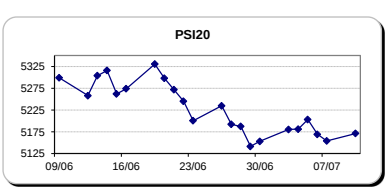
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1387	0,8844	129,98	1,1008	9,6188	7,4358	1,4681	1,49963	3,7185	9,4964
USD	0,8781	-	0,7774	114,195	0,9670	8,4421	6,5299	1,2881	1,3169	3,2623	8,3447

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,002	0,10	3,57
BANCO BPI	1,065	0,76	-5,84
BCP	0,2392	0,17	29,68
MONTEPIO	0,990	0,00	135,15
CORT. AMORIM	12,615	0,32	48,41
CTT	5,415	-0,37	-15,98
EDP	2,857	0,95	-1,28
EDP R	6,850	-0,13	13,49
GALP	13,090	0,11	-7,75
J MARTINS	17,460	1,60	18,45
MOTA ENGIL	2,384	1,27	48,07
NOS	5,311	-0,23	-5,80
PHAROL	0,308	0,33	48,79
NAVIGATOR	3,728	-0,03	17,65
REN	2,706	0,15	0,30
SEMAPA	17,050	0,41	27,24
SONAE CAP.	0,877	0,80	17,25
SONAE SGPS	0,944	-0,53	8,01

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	1,60
MOTA ENGIL	1,27
EDP	0,95
SONAE CAP.	0,80
BANCO BPI	0,76
NAVIGATOR	-0,03
EDP R	-0,13
NOS	-0,23
CTT	-0,37
SONAE SGPS	-0,53



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.171,12	0,33%	10,51%	5.359,19	4.356,54
CAC40	5.165,64	0,40%	6,24%	5.442,10	4.102,68
ESTX 50 PR	3.478,06	0,41%	5,70%	3.666,80	2.768,62
XTRA DAX	12.445,92	0,46%	8,40%	12.951,54	9.389,05
S&P 500	2.429,92	0,20%	8,54%	2.453,82	2.083,79
IBEX 35	10.509,50	0,20%	12,38%	11.184,40	7.961,20
NIKKEI 225	20.080,98	0,76%	5,06%	20.318,11	15.375,94

