

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

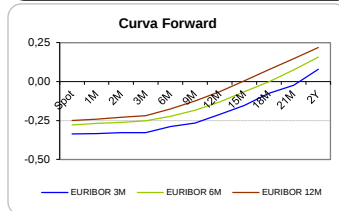
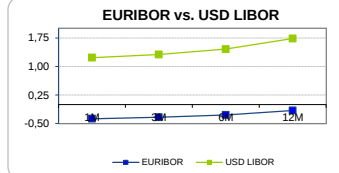
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RENTA FIXA

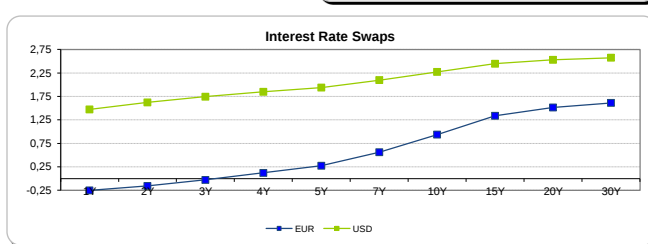
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2333	0	1	0,2545	-0,7842
3M	-0,3290	0	0	3M	1,3139	0	2	0,2871	-0,7286
6M	-0,2720	0	0	6M	1,4572	0	1	0,4240	-0,6520
12M	-0,1530	0	1	12M	1,7362	0	0	0,6334	-0,5032

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2495	0	-1	-0,0656	0,5640	1,1542
2Y	-0,1570	0	2	0,0763	0,7196	1,2790
3Y	-0,0280	1	6	0,2382	0,8640	1,4030
4Y	0,1220	2	10	0,3960	0,9910	1,5160
5Y	0,2740	3	13	0,5459	1,1210	1,6180
7Y	0,5610	4	18	0,8190	1,3500	1,7853
10Y	0,9370	4	21	1,1620	1,5926	1,9130
15Y	1,3370	5	22	1,4896	1,7796	1,9880
20Y	1,5140	5	23	1,6286	1,8373	1,9760
30Y	1,6120	5	23	1,6879	1,8240	1,9120

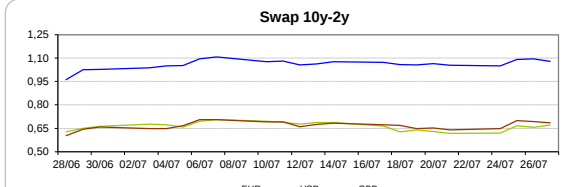
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4740	2	6	1,7532	2,1440	2,4500
2Y	1,6240	3	8	1,8377	2,2245	2,5100
3Y	1,7450	3	10	1,9370	2,2985	2,5205
4Y	1,8480	4	11	2,0265	2,3650	2,6050
5Y	1,9400	5	13	2,1085	2,4230	2,6708
7Y	2,0980	6	14	2,2695	2,5170	2,7020
10Y	2,2730	6	15	2,4222	2,6135	2,7812
15Y	2,4480	6	17	2,5410	2,6560	2,7370
20Y	2,5300	7	18	2,6247	2,7377	2,7325
30Y	2,5750	7	18	2,6270	2,6465	2,7360

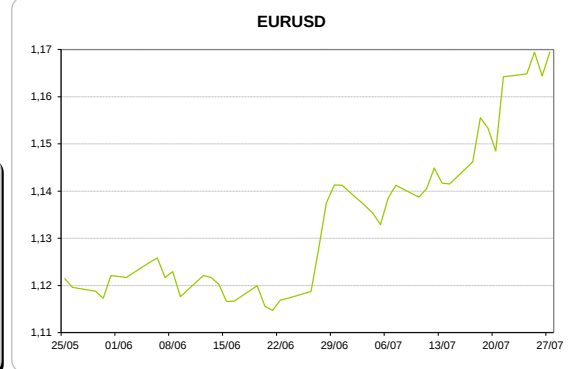
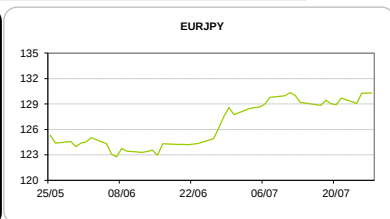
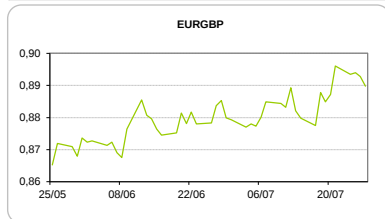


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,55	0,58	4,63	OT 2Y	0,104	-0,01	-12,00
JETFUEL	470,25	4,25	34,50	OT 5Y	1,203	-0,02	-14,20
DIESEL	484,25	5,65	52,50	OT 10Y	2,955	-0,02	-11,50
COBRE	6.306,50	104,00	534,50	BUND 10Y	-0,164	-3,11	11,40
ZINCO	2.801,75	-28,50	81,25	SCHATZ 2Y	-0,025	-0,92	-8,20
OURO	1.257,31	-3,24	10,18	T-NOTE 10Y	3,002	2,85	5,50
TRIGO	481,75	4,00	12,75	T-NOTE 2Y	1,832	1,14	-1,90
LICENÇA C02	5,14	-0,11	0,20	GILT 10Y	1,203	-2,61	11,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1694	0,43%	3,69%	1,1752	1,1813	1,1937
EUR/GBP	0,88978	0,33%	-0,68%	0,8915	0,8934	0,8977
EUR/JPY	130,32	-0,05%	-3,19%	130,32	130,32	130,32
EUR/CHF	1,1253	-0,85%	-3,25%	1,1243	1,1230	1,1208
EUR/BRL	3,6731	0,27%	2,32%	3,7493	3,8205	3,9542
EUR/PLN	4,2519	-0,01%	-0,32%	4,2732	4,2956	4,3411



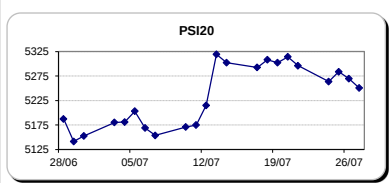
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1694	0,8898	130,32	1,1253	9,5923	7,4360	1,4607	1,46397	3,6731	9,2814
USD	0,8572	-	0,7643	111,625	0,9633	8,2271	6,3739	1,2510	1,2542	3,1560	7,9460

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,942	-0,66	2,02
BANCO BPI	1,061	-0,56	-6,19
BCP	0,2529	0,96	37,10
MONTEPIO	1,001	-0,50	137,77
CORT. AMORIM	11,750	-2,08	38,24
CTT	5,564	0,69	-13,67
EDP	3,001	0,37	3,70
EDP R	6,787	0,10	12,44
GALP	13,350	-0,82	-5,92
J MARTINS	16,620	-4,32	12,75
MOTA ENGIL	2,486	-1,31	54,41
NOS	5,439	0,41	-3,53
PHAROL	0,334	2,77	61,35
NAVIGATOR	3,730	1,52	17,72
REN	2,774	-0,50	2,82
SEMAPA	16,990	0,00	26,79
SONAE CAP.	0,842	-1,64	12,57
SONAE SGPS	0,970	-0,82	10,98

Maiores ganhos/perdas	
Título	Varição %
PHAROL	2,77
NAVIGATOR	1,52
BCP	0,96
CTT	0,69
NOS	0,41
SONAE SGPS	-0,82
MOTA ENGIL	-1,31
SONAE CAP.	-1,64
CORT. AMORI	-2,08
J MARTINS	-4,32



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.250,84	-0,36%	12,22%	5.359,19	4.356,54
CAC40	5.186,95	-0,06%	6,68%	5.442,10	4.293,34
ESTX 50 PR	3.493,14	0,06%	6,16%	3.666,80	2.892,52
XTRA DAX	12.212,04	-0,76%	6,37%	12.951,54	10.092,53
S&P 500	2.482,66	0,20%	10,89%	2.484,04	2.083,79
IBEX 35	10.603,40	0,26%	13,38%	11.184,40	8.229,40
NIKKEI 225	20.079,64	0,15%	5,05%	20.318,11	15.921,04

