

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

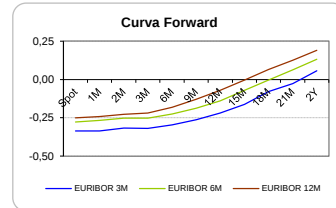
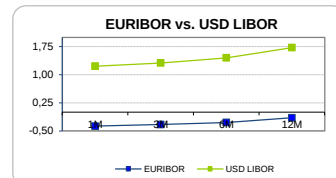
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RENDA FIXA

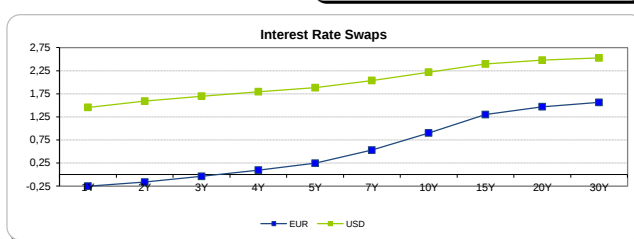
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2306	0	1	0,2545	-0,7834
3M	-0,3290	0	0	3M	1,3128	0	1	0,2881	-0,7256
6M	-0,2720	0	0	6M	1,4517	0	0	0,4259	-0,6476
12M	-0,1520	0	1	12M	1,7257	0	-1	0,6335	-0,4992

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2500	0	-1	-0,0742	0,4970
2Y	-0,1610	-1	-2	0,0565	0,6510
3Y	-0,0390	-2	-3	0,2040	0,7920
4Y	0,0990	-2	-3	0,3540	0,9270
5Y	0,2460	-3	-2	0,4970	1,0525
7Y	0,5290	-3	0	0,7645	1,2770
10Y	0,9010	-3	1	1,0990	1,5148
15Y	1,2980	-2	3	1,4208	1,6969
20Y	1,4710	-2	3	1,5487	1,7459
30Y	1,5620	-2	4	1,6005	1,7290

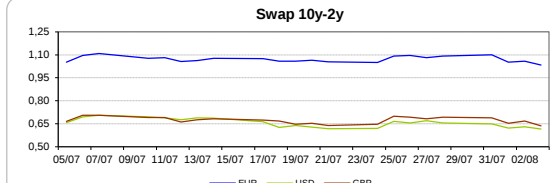
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4560	0	1	1,7050	2,0590	2,3670
2Y	1,5890	0	-2	1,7915	2,1350	2,4310
3Y	1,6990	-1	-4	1,8805	2,2100	2,4730
4Y	1,7940	-2	-5	1,9610	2,2800	2,5180
5Y	1,8810	-2	-6	2,0390	2,3370	2,5823
7Y	2,0390	-3	-6	2,1740	2,4270	2,6070
10Y	2,2170	-3	-5	2,3180	2,5170	2,6480
15Y	2,3940	-3	-3	2,4500	2,5880	2,6680
20Y	2,4770	-3	-2	2,5050	2,6070	2,6620
30Y	2,5250	-3	-1	2,5550	2,5850	2,6616

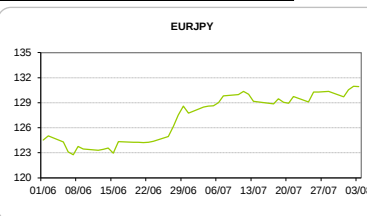
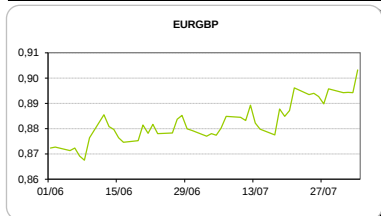


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,81	0,45	2,82	OT 2Y	0,126	0,00	4,40
JETFUEL	477,75	7,50	35,00	OT 5Y	1,228	-0,01	-2,10
DIESEL	498,75	6,00	54,50	OT 10Y	2,864	0,00	-10,40
COBRE	6.354,00	7,00	415,00	BUND 10Y	-0,254	-4,11	-11,60
ZINCO	2.789,50	19,75	32,00	SCHATZ 2Y	-0,048	0,23	-8,90
OURO	1.269,60	2,95	49,47	T-NOTE 10Y	2,942	-2,21	-12,40
TRIGO	461,25	0,50	-93,75	T-NOTE 2Y	1,809	-2,28	-10,70
LICENÇA C02	5,44	0,01	0,30	GILT 10Y	1,147	-8,65	-11,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,186	0,26%	4,32%	1,1918	1,1980	1,2106
EUR/GBP	0,90318	-0,99%	-2,89%	0,9048	0,9068	0,9110
EUR/JPY	130,91	0,05%	-1,87%	130,91	130,91	130,91
EUR/CHF	1,1513	-0,01%	-4,88%	1,1502	1,1488	1,1466
EUR/BRL	3,7102	-0,48%	1,11%	3,7862	3,8563	3,9971
EUR/PLN	4,2436	0,34%	0,12%	4,2646	4,2870	4,3316



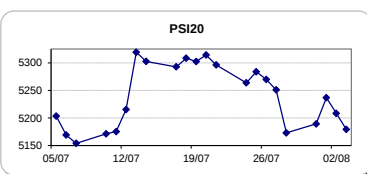
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1860	0,9032	130,91	1,1513	9,6140	7,4386	1,4930	1,49541	3,7102	9,3664
USD	0,8418	-	0,761	110,055	0,9680	8,0882	6,2613	1,2562	1,2574	3,1207	7,8948

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,788	-1,17	-1,97
BANCO BPI	1,075	0,47	-4,95
BCP	0,2292	-3,90	24,25
MONTEPIO	1,000	0,00	137,53
CORT. AMORIM	11,600	0,26	36,47
CTT	5,288	-0,58	-17,95
EDP	3,083	0,95	6,53
EDP R	6,766	0,01	12,09
GALP	13,835	-0,32	-2,50
J MARTINS	16,880	0,87	14,52
MOTA ENGIL	2,426	-2,06	50,68
NOS	5,476	0,61	-2,87
PHAROL	0,333	-2,06	60,87
NAVIGATOR	3,559	-1,58	12,32
REN	2,794	-0,04	3,56
SEMAPA	16,245	-0,31	21,23
SONAE CAP.	0,824	-1,79	10,16
SONAE SGPS	0,968	0,21	10,76

Maiores ganhos/perdas	
Título	Variação %
EDP	0,95
J MARTINS	0,87
NOS	0,61
BANCO BPI	0,47
CORT. AMORIM	0,26
NAVIGATOR	-1,58
SONAE CAP.	-1,79
PHAROL	-2,06
MOTA ENGIL	-2,06
BCP	-3,90



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.179,31	-0,56%	10,69%	5.359,19	4.356,54
CAC40	5.130,49	0,46%	5,52%	5.442,10	4.293,34
ESTX 50 PR	3.466,37	0,20%	5,34%	3.666,80	2.892,52
XTRA DAX	12.154,72	-0,22%	5,87%	12.951,54	10.092,53
S&P 500	2.472,28	-0,21%	10,43%	2.484,04	2.083,79
IBEX 35	10.546,90	0,31%	12,78%	11.184,40	8.229,40
NIKKEI 225	20.029,26	-0,25%	4,79%	20.318,11	15.921,04

