

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

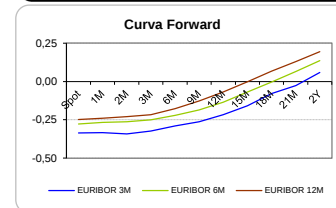
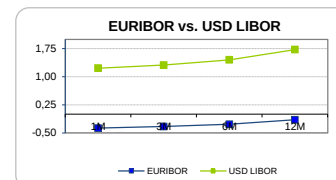
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RENTA FIXA

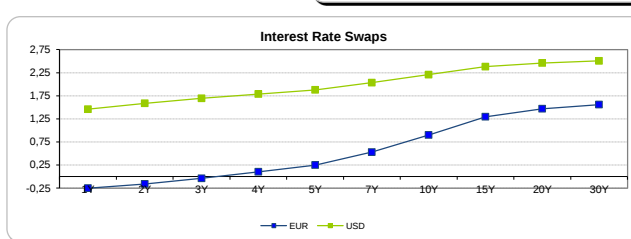
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2306	0	0	0,2551	-0,7834
3M	-0,3290	0	0	3M	1,3117	0	1	0,2906	-0,7256
6M	-0,2710	0	0	6M	1,4511	0	0	0,4290	-0,6476
12M	-0,1510	0	1	12M	1,7257	0	-2	0,6355	-0,4972

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2486	0	-1	-0,0693	0,5150
2Y	-0,1590	0	-3	0,0632	0,6631
3Y	-0,0370	0	-4	0,2125	0,8074
4Y	0,1040	1	-3	0,3575	0,9434
5Y	0,2500	0	-2	0,5032	1,0698
7Y	0,5300	0	-1	0,7728	1,2900
10Y	0,9010	0	1	1,1096	1,5246
15Y	1,2960	0	2	1,4252	1,7030
20Y	1,4700	0	2	1,5583	1,7572
30Y	1,5600	0	3	1,6114	1,7414

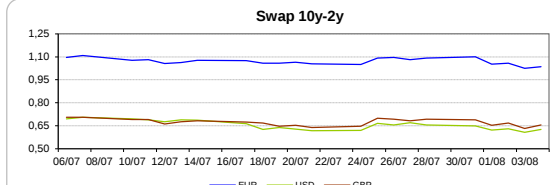
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4590	0	1	1,7426	2,1000	2,4182
2Y	1,5880	0	-2	1,8130	2,1776	2,4858
3Y	1,6960	0	-4	1,9223	2,2570	2,4900
4Y	1,7890	-1	-5	2,0029	2,3287	2,5736
5Y	1,8770	0	-6	2,0828	2,3862	2,6092
7Y	2,0330	-1	-6	2,2198	2,4785	2,6663
10Y	2,2060	-1	-6	2,3672	2,5696	2,7102
15Y	2,3800	-1	-4	2,4983	2,5975	2,6615
20Y	2,4610	-2	-4	2,5572	2,6641	2,6560
30Y	2,5070	-2	-3	2,5821	2,6045	2,6911

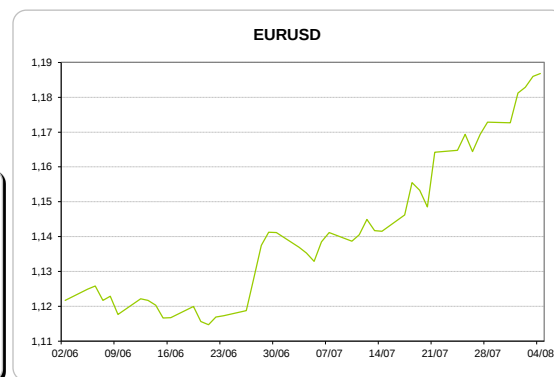
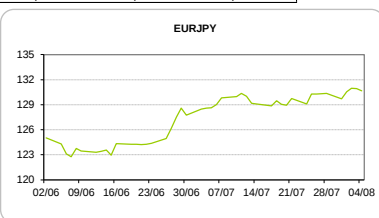
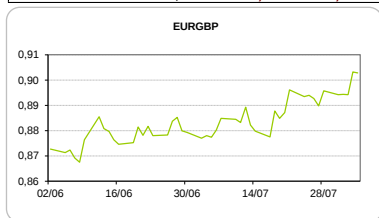


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,48	0,47	2,58	OT 2Y	0,082	-0,04	0,10
JETFUEL	479,50	-3,25	21,00	OT 5Y	1,229	0,02	-3,20
DIESEL	496,00	-3,75	36,50	OT 10Y	2,867	0,01	-11,10
COBRE	6.345,00	0,00	424,00	BUND 10Y	-0,236	0,88	-9,30
ZINCO	2.780,75	-8,75	-26,00	SCHATZ 2Y	-0,046	0,00	-8,70
OURO	1.256,99	-11,53	33,73	T-NOTE 10Y	2,962	2,37	-9,30
TRIGO	454,75	-3,00	-100,25	T-NOTE 2Y	1,824	1,52	-9,20
LICENÇA C02	5,37	-0,06	0,25	GILT 10Y	1,170	2,04	-9,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1868	0,07%	4,54%	1,1925	1,1987	1,2112
EUR/GBP	0,9028	0,04%	-2,74%	0,9045	0,9064	0,9106
EUR/JPY	130,67	0,18%	-1,61%	130,67	130,67	130,67
EUR/CHF	1,1423	0,65%	-4,12%	1,1412	1,1398	1,1376
EUR/BRL	3,6636	0,92%	2,48%	3,7383	3,8081	3,9464
EUR/PLN	4,2429	-0,05%	-0,15%	4,2640	4,2866	4,3315



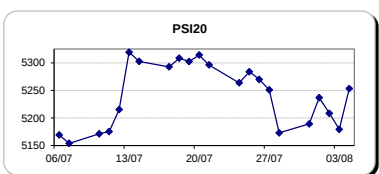
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1868	0,9028	130,67	1,1423	9,5935	7,4398	1,4860	1,48347	3,6636	9,3534
USD	0,8508	-	0,7669	110,88	0,9734	8,1643	6,3295	1,2652	1,2639	3,1241	7,9593

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,863	1,98	-0,03
BANCO BPI	1,083	0,74	-4,24
BCP	0,2367	3,27	28,32
MONTEPIO	1,001	0,10	137,77
CORT. AMORIM	11,580	-0,17	36,24
CTT	5,315	0,51	-17,53
EDP	3,150	2,17	8,85
EDP R	6,797	0,46	12,61
GALP	14,075	1,73	-0,81
J MARTINS	16,860	-0,12	14,38
MOTA ENGIL	2,455	1,20	52,48
NOS	5,518	0,77	-2,13
PHAROL	0,333	0,00	60,87
NAVIGATOR	3,650	2,56	15,19
REN	2,835	1,47	5,08
SEMAPA	16,500	1,57	23,13
SONAE CAP.	0,833	1,09	11,36
SONAE SGPS	0,982	1,45	12,36

Maiores ganhos/perdas	
Título	Variação %
BCP	3,27
NAVIGATOR	2,56
EDP	2,17
ALTRI	1,98
GALP	1,73
J MARTINS	-0,12
CORT. AMORIM	-0,17



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.253,33	1,43%	12,27%	5.359,19	4.356,54
CAC40	5.203,44	1,42%	7,02%	5.442,10	4.310,88
ESTX 50 PR	3.507,41	1,18%	6,59%	3.666,80	2.918,53
XTRA DAX	12.297,72	1,18%	7,11%	12.951,54	10.174,92
S&P 500	2.475,99	0,15%	10,59%	2.484,04	2.083,79
IBEX 35	10.658,40	1,04%	13,97%	11.184,40	8.318,60
NIKKEI 225	19.952,33	-0,38%	4,38%	20.318,11	15.921,04

