

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

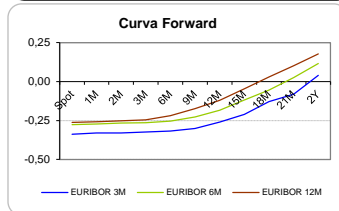
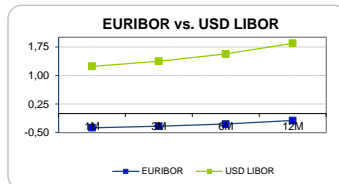
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RENTA FIXA

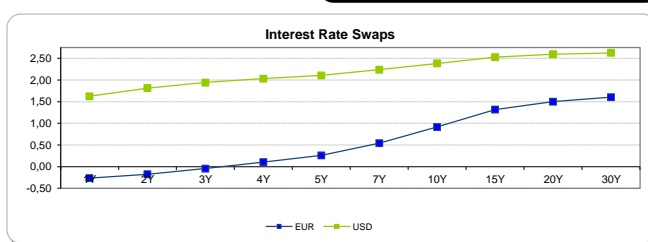
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2400	0	0	0,3476	-0,7826
3M	-0,3310	0	0	3M	1,3745	0	4	0,4163	-0,7264
6M	-0,2740	0	0	6M	1,5622	0	7	0,5514	-0,6486
12M	-0,1830	0	-1	12M	1,8446	1	7	0,7653	-0,5200

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2630	0	-1	-0,1198	0,4974	1,0920
2Y	-0,1750	0	0	0,0288	0,6470	1,2235
3Y	-0,0440	1	1	0,1844	0,7940	1,3485
4Y	0,1050	1	2	0,3380	0,9325	1,4605
5Y	0,2580	1	4	0,4870	1,0645	1,5620
7Y	0,5420	1	5	0,7643	1,2910	1,7200
10Y	0,9150	1	6	1,1069	1,5370	1,8660
15Y	1,3180	1	6	1,4450	1,7384	1,9520
20Y	1,5000	1	5	1,5898	1,8011	1,9470
30Y	1,6040	1	6	1,6624	1,8039	1,8990

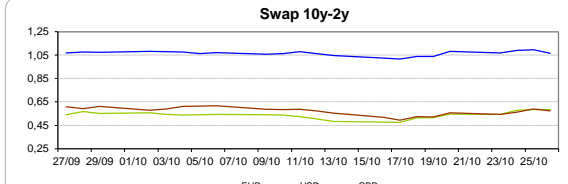
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6240	0	8	2,0094	2,3140	2,5425
2Y	1,8140	1	11	2,0950	2,3645	2,5840
3Y	1,9410	2	14	2,1660	2,4170	2,6295
4Y	2,0310	2	15	2,2310	2,4790	2,6620
5Y	2,1050	3	16	2,2895	2,5170	2,7342
7Y	2,2360	3	17	2,4020	2,6070	2,7540
10Y	2,3830	4	17	2,5140	2,6615	2,7900
15Y	2,5260	4	16	2,6115	2,7235	2,8075
20Y	2,5940	4	16	2,6700	2,7345	2,7810
30Y	2,6270	5	15	2,6630	2,7600	2,7555

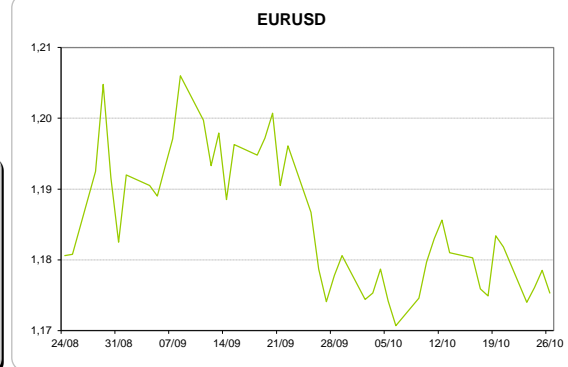
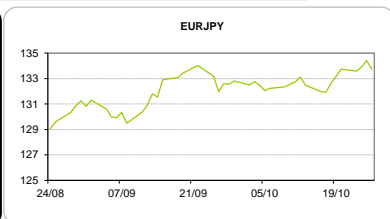
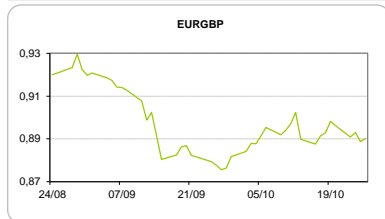


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	58,58	0,14	0,66	OT 2Y	-0,111	-0,01	-7,10
JETFUEL	557,84	1,77	-20,34	OT 5Y	0,867	-0,04	-5,80
DIESEL	530,09	-0,23	-25,34	OT 10Y	2,238	-0,07	-18,00
COBRE	7.010,50	-25,50	560,00	BUND 10Y	-0,145	-6,69	-1,70
ZINCO	3.241,00	25,50	136,50	SCHATZ 2Y	-0,114	-3,89	-3,80
OURO	1.273,17	-4,25	-21,00	T-NOTE 10Y	3,123	-0,96	14,80
TRIGO	432,25	-3,25	-21,50	T-NOTE 2Y	2,068	0,00	11,80
LICENÇA C02	7,19	-0,21	0,21	GILT 10Y	1,439	-2,48	3,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1753	-0,27%	-0,29%	1,1816	1,1881	1,2024
EUR/GBP	0,8901	-0,14%	-1,39%	0,8923	0,8947	0,9004
EUR/JPY	133,75	0,49%	-1,32%	133,75	133,75	133,75
EUR/CHF	1,1648	0,37%	-1,91%	1,1636	1,1623	1,1602
EUR/BRL	3,8073	0,28%	-1,95%	3,8720	3,9356	4,0748
EUR/PLN	4,2516	-0,30%	0,84%	4,2721	4,2932	4,3404



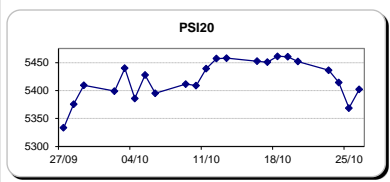
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1753	0,8901	133,75	1,1648	9,7355	7,4420	1,5005	1,52182	3,8073	9,5185
USD	0,8545	-	0,7594	113,94	0,9964	8,3237	6,3600	1,2824	1,3028	3,2588	8,1436

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,514	1,87	42,70
BANCO BPI	1,102	0,18	-2,56
BCP	0,2499	0,08	35,48
-	-	-	-
CORT. AMORIM	11,540	0,44	35,76
CTT	5,059	0,22	-21,51
EDP	3,007	1,93	3,90
EDP R	7,039	0,69	16,62
GALP	15,495	0,94	9,20
J MARTINS	15,450	-2,09	4,82
MOTA ENGIL	3,330	0,85	106,83
NOS	5,149	0,65	-8,67
PHAROL	0,439	2,09	112,08
NAVIGATOR	4,394	2,50	38,67
REN	2,695	1,13	-0,11
SEMAPA	16,870	0,30	25,90
SONAE CAP.	0,840	1,08	12,30
SONAE SGPS	1,025	1,18	17,28
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
NAVIGATOR	2,50
PHAROL	2,09
EDP	1,93
ALTRI	1,87
SONAE SGPS	1,18
J MARTINS	-2,09



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.402,15	0,62%	15,45%	5.479,46	4.356,54
CAC40	5.455,40	1,50%	12,20%	5.459,61	4.344,88
ESTX 50 PR	3.637,20	1,27%	10,54%	3.666,80	2.937,98
XTRA DAX	13.133,28	1,39%	14,39%	13.144,65	10.174,92
S&P 500	2.563,19	0,24%	14,49%	2.578,29	2.083,79
IBEX 35	10.347,80	1,92%	10,65%	11.184,40	8.512,40
NIKKEI 225	21.739,78	0,15%	13,74%	21.921,36	16.111,81

