

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

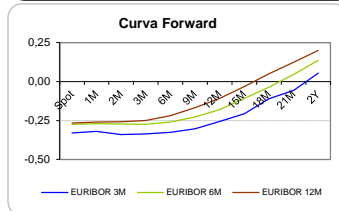
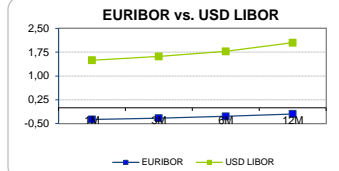
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RENTA FIXA

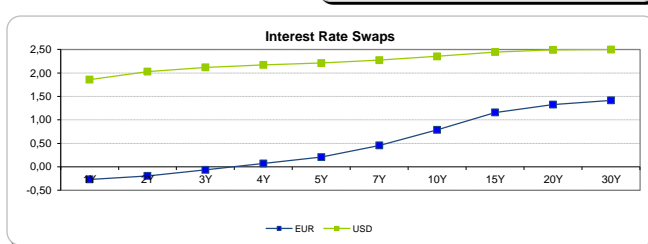
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,4950	0	23	0,4912	-0,8393
3M	-0,3290	0	0	3M	1,6133	1	19	0,5162	-0,7582
6M	-0,2710	0	0	6M	1,7744	1	16	0,5698	-0,6578
12M	-0,1940	0	0	12M	2,0476	1	16	0,7582	-0,5334

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2660	0	0	-0,1078	0,5008	0,9865
2Y	-0,1900	-1	1	0,0461	0,6303	1,0949
3Y	-0,0630	-1	2	0,1965	0,7481	1,2019
4Y	0,0730	-1	2	0,3362	0,8612	1,3046
5Y	0,2070	-2	1	0,4643	0,9700	1,3885
7Y	0,4570	-2	-2	0,7010	1,1708	1,5409
10Y	0,7900	-3	-5	1,0043	1,3825	1,6774
15Y	1,1590	-3	-9	1,3016	1,5592	1,7527
20Y	1,3290	-4	-11	1,4299	1,6127	1,7418
30Y	1,4180	-4	-14	1,4803	1,6023	1,6870

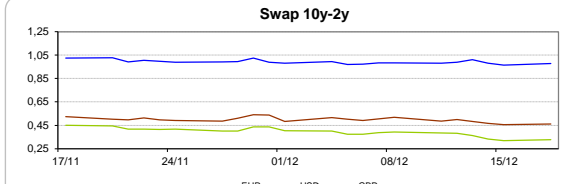
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8600	1	16	2,2015	2,2940	2,3960
2Y	2,0300	1	16	2,2357	2,3140	2,4480
3Y	2,1200	1	15	2,2480	2,3645	2,4744
4Y	2,1730	1	13	2,2685	2,3950	2,5023
5Y	2,2110	0	10	2,3028	2,3935	2,5294
7Y	2,2720	-1	6	2,3670	2,4725	2,5719
10Y	2,3540	-2	2	2,4180	2,5317	2,5600
15Y	2,4460	-3	-3	2,5165	2,5575	2,5865
20Y	2,4910	-4	-4	2,5145	2,5460	2,5720
30Y	2,4990	-5	-6	2,5474	2,5290	2,5877

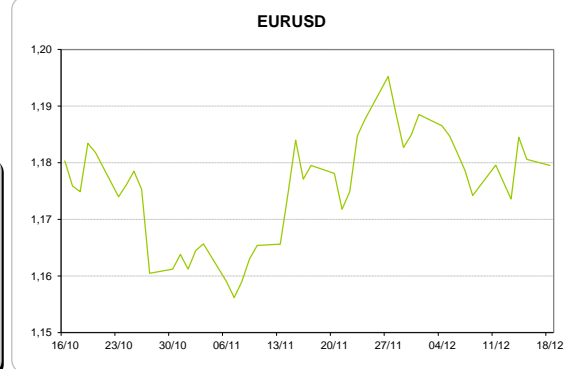
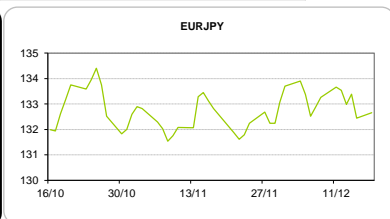
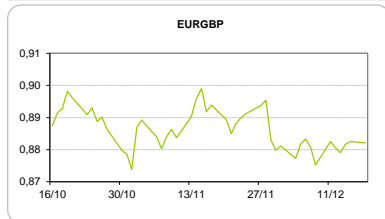


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,50	0,27	0,95	OT 2Y	-0,247	0,03	-5,40
JETFUEL	607,92	3,75	5,83	OT 5Y	0,471	-0,01	-14,90
DIESEL	570,17	2,87	3,71	OT 10Y	1,777	-0,06	-20,20
COBRE	6.901,00	93,00	113,00	BUND 10Y	-0,252	0,59	-7,80
ZINCO	3.203,00	17,00	30,00	SCHATZ 2Y	-0,041	1,15	2,30
OURO	1.263,05	7,60	-31,15	T-NOTE 10Y	3,141	0,48	2,10
TRIGO	420,50	2,25	-23,00	T-NOTE 2Y	2,333	-1,15	10,40
LICENÇA C02	7,41	0,23	-0,07	GILT 10Y	1,270	-0,84	-16,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1795	-0,09%	0,12%	1,1878	1,1950	1,2107
EUR/GBP	0,88208	0,05%	0,83%	0,8844	0,8868	0,8921
EUR/JPY	132,66	-0,16%	-0,42%	132,66	132,66	132,66
EUR/CHF	1,1637	0,07%	0,17%	1,1622	1,1607	1,1585
EUR/BRL	3,878	0,12%	-1,44%	3,9420	4,0051	4,1399
EUR/PLN	4,2033	0,09%	0,66%	4,2234	4,2465	4,2951



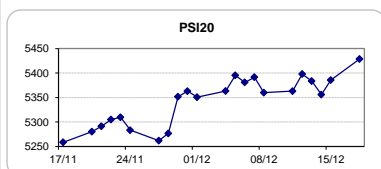
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1795	0,8821	132,66	1,1637	9,9361	7,4429	1,5183	1,53832	3,8780	9,8374
USD	0,8464	-	0,7463	112,38	0,9854	8,4267	6,3004	1,2854	1,3031	3,2852	8,3392

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,481	0,90	41,85
BANCO BPI	1,170	2,63	3,45
BCP	0,2651	0,80	43,72
CORT. AMORIM	11,300	-0,75	33,88
CTT	3,414	4,09	-47,03
EDP	2,928	0,00	1,17
EDP R	6,852	2,10	13,52
GALP	15,590	0,58	9,87
J MARTINS	15,925	-0,75	8,04
MOTA ENGIL	3,754	0,91	133,17
NOS	5,633	0,05	-0,09
PHAROL	0,271	0,74	30,92
NAVIGATOR	4,412	1,80	39,24
REN	2,450	1,16	-3,69
SEMAPA	18,210	2,59	35,90
SONAE CAP.	0,884	1,38	18,18
SONAE SGPS	1,169	0,52	33,75

Maiores ganhos/perdas	
Título	Varição %
CTT	4,09
BANCO BPI	2,63
SEMAPA	2,59
EDP R	2,10
NAVIGATOR	1,80
CORT. AMORI	-0,75
J MARTINS	-0,75



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.428,89	0,80%	16,02%	5.495,87	4.455,76
CAC40	5.420,58	1,33%	11,48%	5.536,40	4.733,82
ESTX 50 PR	3.609,42	1,37%	9,69%	3.708,82	3.214,31
XTRA DAX	13.318,74	1,64%	16,01%	13.525,56	11.357,15
S&P 500	2.690,94	0,57%	20,20%	2.694,97	2.233,62
IBEX 35	10.246,30	0,94%	9,56%	11.184,40	9.236,60
NIKKEI 225	22.901,77	1,55%	19,81%	23.382,15	18.224,68

