

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

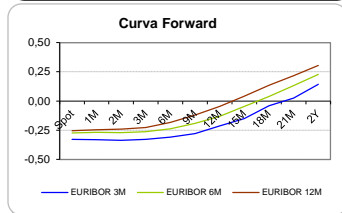
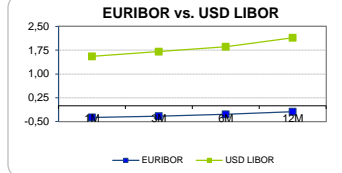
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RENTA FIXA

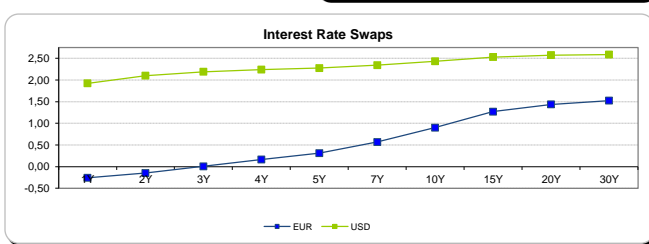
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5550	0	16	0,4939	-0,7907
3M	-0,3290	0	0	3M	1,7038	1	20	0,5175	-0,7356
6M	-0,2710	0	0	6M	1,8583	2	17	0,5741	-0,6434
12M	-0,1870	0	0	12M	2,1383	2	16	0,7626	-0,5198

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2550	0	1	-0,0449	0,6357	1,1109
2Y	-0,1490	0	4	0,1303	0,7640	1,2170
3Y	0,0060	0	7	0,2974	0,8788	1,3174
4Y	0,1650	0	9	0,4442	0,9891	1,4135
5Y	0,3120	0	11	0,5752	1,0931	1,4958
7Y	0,5690	0	11	0,8109	1,2790	1,6435
10Y	0,9000	0	10	1,1060	1,4916	1,7700
15Y	1,2700	-1	9	1,4024	1,6647	1,8450
20Y	1,4380	-1	7	1,5315	1,7175	1,8340
30Y	1,5240	-1	6	1,5792	1,7028	1,7770

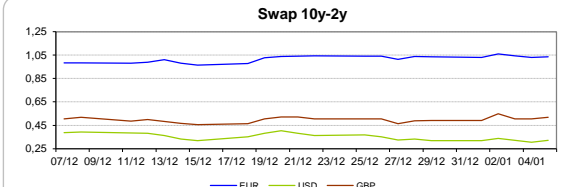
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9230	0	13	2,3349	2,4005	2,4880
2Y	2,1010	0	11	2,3525	2,4240	2,5230
3Y	2,1910	0	10	2,3880	2,4280	2,5310
4Y	2,2400	-1	8	2,3740	2,4695	2,5540
5Y	2,2760	-1	6	2,3940	2,4735	2,6258
7Y	2,3440	-1	4	2,4370	2,5360	2,6140
10Y	2,4320	-1	2	2,5020	2,6309	2,6455
15Y	2,5290	-1	1	2,5755	2,6300	2,6690
20Y	2,5750	-1	0	2,6473	2,6360	2,6840
30Y	2,5860	0	-1	2,5930	2,6115	2,6270

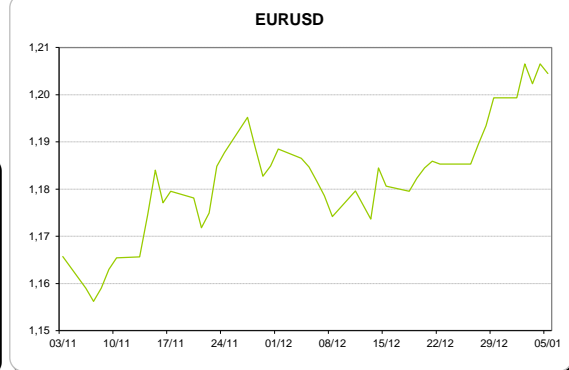
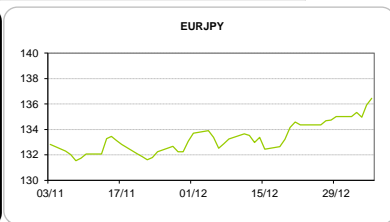
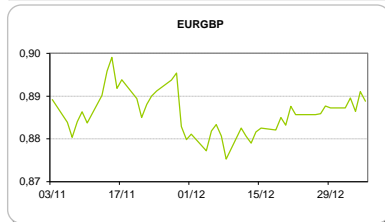


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,54	-0,53	4,90	OT 2Y	-0,120	0,01	17,30
JETFUEL	649,78	2,15	55,50	OT 5Y	0,455	0,01	-3,10
DIESEL	610,53	-0,10	51,63	OT 10Y	1,939	0,02	5,90
COBRE	7.185,50	41,50	362,50	BUND 10Y	-0,117	0,15	14,40
ZINCO	3.382,50	39,00	207,50	SCHATZ 2Y	0,021	-0,23	10,80
OURO	1.321,10	-1,65	55,16	T-NOTE 10Y	3,228	1,46	11,00
TRIGO	428,00	-6,00	-4,75	T-NOTE 2Y	2,445	0,77	13,10
LICENÇA C02	7,78	0,01	0,32	GILT 10Y	1,358	0,19	0,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2045	-0,17%	1,67%	1,2113	1,2188	1,2358
EUR/GBP	0,88883	0,25%	-0,79%	0,8911	0,8935	0,8991
EUR/JPY	136,45	-0,39%	-2,26%	136,45	136,45	136,45
EUR/CHF	1,1739	0,15%	-0,54%	1,1727	1,1715	1,1691
EUR/BRL	3,8875	0,34%	-1,43%	3,9489	4,0134	4,1538
EUR/PLN	4,1519	-0,06%	1,36%	4,1728	4,1948	4,2431



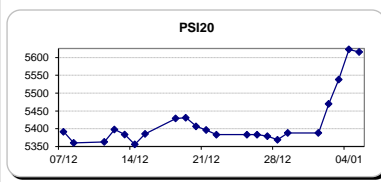
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2045	0,8888	136,45	1,1739	9,7939	7,4468	1,4927	1,53181	3,8875	9,6818
USD	0,8310	-	0,7374	113,22	0,9756	8,1465	6,1879	1,2397	1,2728	3,2341	8,0552

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,280	-1,68	2,11
BANCO BPI	1,250	1,96	6,56
BCP	0,2976	-0,30	9,41
CORT. AMORIM	10,820	-1,64	5,05
CTT	3,710	0,54	5,79
EDP	2,988	0,47	3,57
EDP R	6,800	0,29	-2,40
GALP	15,985	0,53	4,31
J MARTINS	17,045	0,29	5,25
MOTA ENGIL	3,865	-4,92	5,51
NOS	5,575	-0,27	1,72
PHAROL	0,267	0,00	6,80
NAVIGATOR	4,476	-0,31	5,27
REN	2,524	0,80	1,82
SEMAPA	18,120	-0,11	1,83
SONAE CAP.	0,923	0,33	4,06
SONAE SGPS	1,189	-0,08	5,60

Maiores ganhos/perdas	
Título	Varição %
BANCO BPI	1,96
REN	0,80
CTT	0,54
GALP	0,53
EDP	0,47
BCP	-0,30
NAVIGATOR	-0,31
CORT. AMORI	-1,64
ALTRI	-1,68
MOTA ENGIL	-4,92



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.615,63	-0,13%	4,22%	5.639,00	4.455,76
CAC40	5.470,75	1,05%	2,98%	5.536,40	4.733,82
ESTX 50 PR	3.607,63	1,09%	2,96%	3.708,82	3.214,31
XTRA DAX	13.309,95	1,08%	3,04%	13.525,56	11.425,14
S&P 500	2.734,24	0,38%	2,27%	2.734,78	2.254,25
IBEX 35	10.396,10	0,79%	3,51%	11.184,40	9.236,60
NIKKEI 225	23.714,53	0,89%	4,17%	23.730,47	18.224,68

