

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

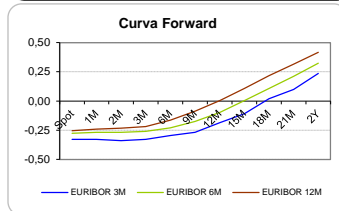
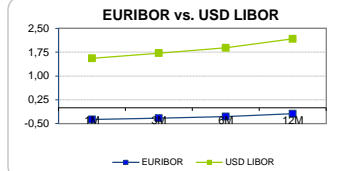
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RENTA FIXA

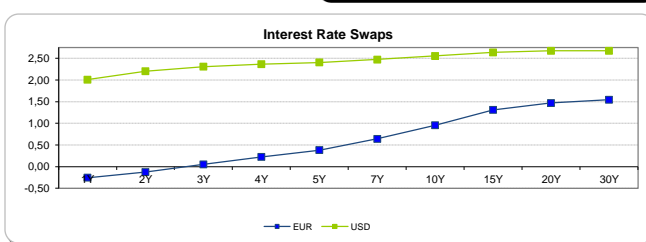
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5595	0	9	0,4971	-0,7943
3M	-0,3290	0	0	3M	1,7215	0	15	0,5199	-0,7356
6M	-0,2740	0	0	6M	1,8877	1	14	0,5776	-0,6424
12M	-0,1870	0	1	12M	2,1731	1	14	0,7773	-0,5240

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2540	0	1	0,0046	0,7540	1,2290
2Y	-0,1240	3	6	0,2110	0,8881	1,3290
3Y	0,0530	5	11	0,3902	1,0010	1,4230
4Y	0,2250	6	15	0,5466	1,1067	1,5120
5Y	0,3820	7	17	0,6812	1,2060	1,5922
7Y	0,6410	7	18	0,9157	1,3840	1,7180
10Y	0,9570	5	16	1,1983	1,5772	1,8390
15Y	1,3090	3	14	1,4763	1,7329	1,9030
20Y	1,4680	2	13	1,5949	1,7786	1,8860
30Y	1,5430	1	11	1,6320	1,7526	1,8208

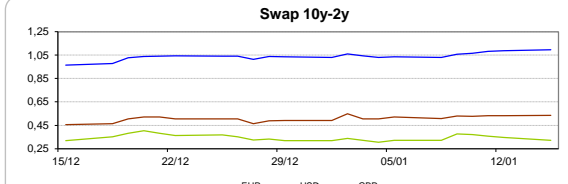
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0080	2	16	2,4137	2,4881	2,7037
2Y	2,2040	3	17	2,4632	2,5222	2,6422
3Y	2,3070	3	17	2,4713	2,5551	2,6582
4Y	2,3650	3	17	2,4918	2,5833	2,6855
5Y	2,4050	3	16	2,5168	2,6054	2,7072
7Y	2,4720	2	15	2,5621	2,6517	2,7398
10Y	2,5540	0	13	2,6258	2,6964	2,7579
15Y	2,6360	-1	10	2,6782	2,7270	2,7685
20Y	2,6730	-1	9	2,6990	2,7312	2,7553
30Y	2,6730	-2	7	2,6840	2,7015	2,7126

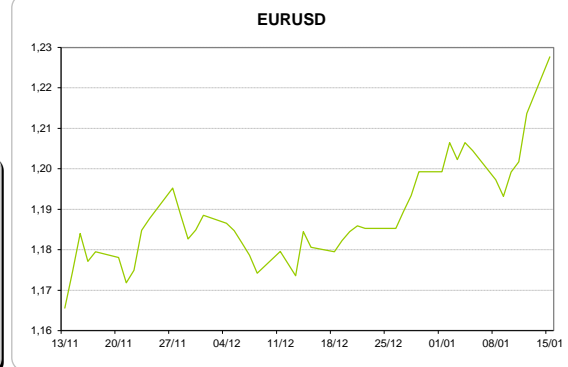
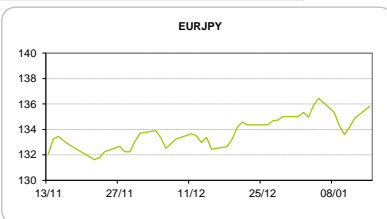
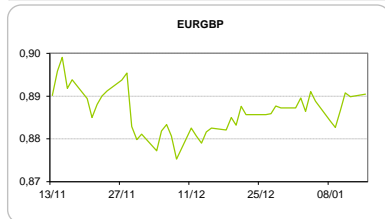


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,99	0,12	7,34	OT 2Y	-0,256	0,03	2,00
JETFUEL	648,85	0,00	44,68	OT 5Y	0,478	0,01	-1,50
DIESEL	610,23	0,00	42,93	OT 10Y	1,800	0,01	-2,50
COBRE	7.112,50	-30,50	447,00	BUND 10Y	-0,030	-0,15	21,00
ZINCO	3.433,50	22,50	279,50	SCHATZ 2Y	0,057	-1,15	11,90
OURO	1.340,70	2,75	85,25	T-NOTE 10Y	3,290	0,00	16,80
TRIGO	420,50	-12,75	9,75	T-NOTE 2Y	2,479	0,77	15,80
LICENÇA C02	7,79	-0,07	0,58	GILT 10Y	1,440	-1,53	14,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2277	1,15%	3,99%	1,2348	1,2426	1,2602
EUR/GBP	0,89043	-0,07%	-0,89%	0,8926	0,8951	0,9007
EUR/JPY	135,81	-0,68%	-2,47%	135,81	135,81	135,81
EUR/CHF	1,1817	-0,15%	-1,46%	1,1805	1,1793	1,1768
EUR/BRL	3,9249	-0,51%	-1,09%	3,9878	4,0550	4,2012
EUR/PLN	4,1768	-0,12%	0,72%	4,1979	4,2203	4,2685



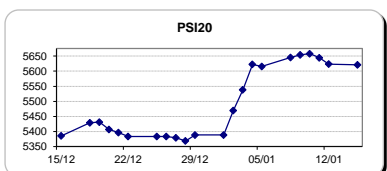
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2277	0,8904	135,81	1,1817	9,8358	7,4492	1,5230	1,53905	3,9249	9,6690
USD	0,8155	-	0,7247	110,52	0,9629	8,0264	6,0750	1,2409	1,2542	3,1987	7,8942

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	5,120	-0,39	-0,99
BANCO BPI	1,328	2,79	13,21
BCP	0,2910	-1,66	6,99
CORT. AMORIM	10,420	0,19	1,17
CTT	3,510	0,46	0,09
EDP	2,910	2,03	0,87
EDP R	7,080	0,14	1,62
GALP	16,205	-0,28	5,74
J MARTINS	17,455	0,87	7,78
MOTA ENGIL	3,985	0,25	8,79
NOS	5,490	-0,18	0,16
PHAROL	0,253	-4,35	1,20
NAVIGATOR	4,590	0,75	7,95
REN	2,538	0,48	2,38
SEMAPA	18,620	-0,11	4,64
SONAE CAP.	0,959	0,74	8,12
SONAE SGPS	1,201	-1,31	6,66

Maiores ganhos/perdas	
Título	Varição %
BANCO BPI	2,79
EDP	2,03
J MARTINS	0,87
NAVIGATOR	0,75
SONAE CAP.	0,74
GALP	-0,28
ALTRI	-0,39
SONAE SGPS	-1,31
BCP	-1,66
PHAROL	-4,35



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.620,95	-0,04%	4,32%	5.702,94	4.455,76
CAC40	5.509,69	-0,13%	3,71%	5.536,40	4.733,82
ESTX 50 PR	3.611,81	-0,02%	3,08%	3.708,82	3.214,31
XTRA DAX	13.200,51	-0,34%	2,19%	13.525,56	11.425,14
S&P 500	2.786,24	0,67%	4,21%	2.787,85	2.257,02
IBEX 35	10.467,20	0,05%	4,21%	11.184,40	9.236,60
NIKKEI 225	23.714,88	0,26%	4,17%	23.952,61	18.224,68

