

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

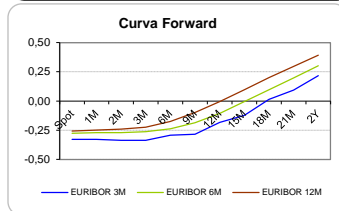
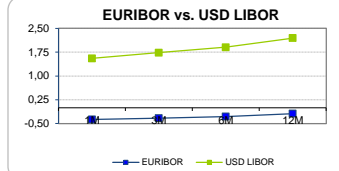
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RENTA FIXA

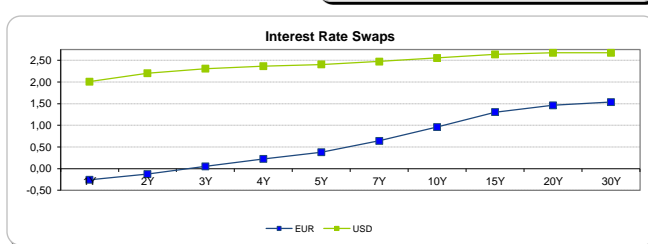
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5561	0	6	0,4966	-0,7963
3M	-0,3280	0	0	3M	1,7341	0	12	0,5216	-0,7376
6M	-0,2740	0	0	6M	1,9041	1	13	0,5776	-0,6424
12M	-0,1860	0	1	12M	2,1956	1	15	0,7716	-0,5278

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2570	0	1	-0,0058	0,7359	1,1970
2Y	-0,1240	0	7	0,1944	0,8560	1,2896
3Y	0,0530	0	12	0,3743	0,9752	1,3849
4Y	0,2260	0	15	0,5250	1,0722	1,4710
5Y	0,3790	0	17	0,6570	1,1700	1,5510
7Y	0,6410	0	18	0,8868	1,3511	1,6798
10Y	0,9590	0	17	1,1690	1,5363	1,7976
15Y	1,3050	-1	15	1,4378	1,6879	1,8520
20Y	1,4620	-1	13	1,5533	1,7310	1,8400
30Y	1,5370	-1	12	1,5882	1,7053	1,7703

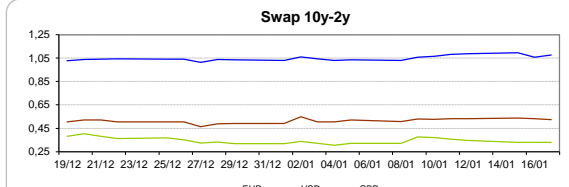
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0080	2	16	2,4349	2,5709	2,6170
2Y	2,2040	3	17	2,4700	2,5600	2,6100
3Y	2,3070	3	17	2,4902	2,5800	2,6400
4Y	2,3650	3	17	2,5160	2,5965	2,6680
5Y	2,4050	3	16	2,5350	2,6359	2,7117
7Y	2,4720	2	15	2,5944	2,6720	2,7115
10Y	2,5540	0	13	2,6075	2,7064	2,7437
15Y	2,6360	-1	10	2,6878	2,7170	2,7615
20Y	2,6730	-1	9	2,6850	2,7312	2,7250
30Y	2,6730	-2	7	2,6835	2,6976	2,7037

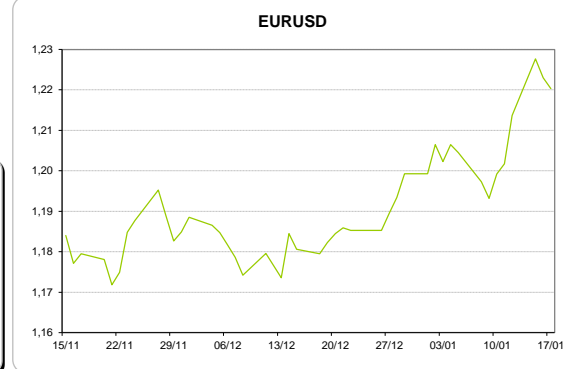
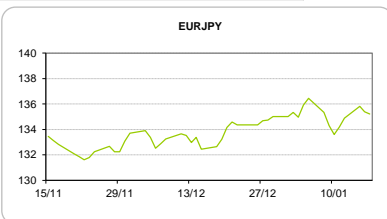
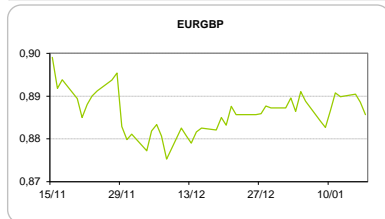


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,34	0,19	6,69	OT 2Y	-0,070	0,19	19,10
JETFUEL	648,85	0,00	44,68	OT 5Y	0,475	0,00	0,60
DIESEL	610,23	0,00	42,93	OT 10Y	2,034	0,24	25,50
COBRE	7.111,50	-132,00	192,00	BUND 10Y	-0,059	-0,15	19,30
ZINCO	3.421,75	-18,25	216,75	SCHATZ 2Y	0,057	-0,23	9,60
OURO	1.335,15	-3,27	79,70	T-NOTE 10Y	3,306	2,12	15,10
TRIGO	421,00	4,50	2,75	T-NOTE 2Y	2,510	2,70	17,70
LICENÇA C02	8,18	0,13	0,97	GILT 10Y	1,421	-0,29	15,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2203	-0,22%	3,46%	1,2274	1,2353	1,2534
EUR/GBP	0,88568	0,33%	-0,41%	0,8879	0,8903	0,8961
EUR/JPY	135,21	0,14%	-1,89%	135,21	135,21	135,21
EUR/CHF	1,1760	0,03%	-1,25%	1,1747	1,1735	1,1711
EUR/BRL	3,9409	0,39%	-1,67%	4,0045	4,0708	4,2212
EUR/PLN	4,1683	0,07%	0,93%	4,1896	4,2118	4,2615



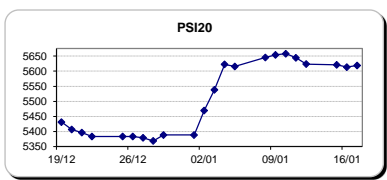
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2203	0,8857	135,21	1,1760	9,8208	7,4469	1,5190	1,53099	3,9409	9,6090
USD	0,8169	-	0,7231	110,735	0,9611	8,0238	6,0829	1,2461	1,2541	3,2287	7,8537

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,080	-0,59	-1,76
BANCO BPI	1,320	-5,44	12,53
BCP	0,2924	1,14	7,50
CORT. AMORIM	10,400	-0,19	0,97
CTT	3,490	-0,85	-0,48
EDP	2,891	-0,65	0,21
EDP R	7,100	0,42	1,91
GALP	16,120	0,12	5,19
J MARTINS	17,400	0,43	7,44
MOTA ENGIL	3,985	-0,87	8,79
NOS	5,535	0,36	0,99
PHAROL	0,254	0,20	1,60
NAVIGATOR	4,550	-0,96	7,01
REN	2,566	0,08	3,51
SEMAPA	18,580	-0,32	4,41
SONAE CAP.	0,963	0,00	8,57
SONAE SGPS	1,198	-0,66	6,39

Maiores ganhos/perdas	
Título	Varição %
BCP	1,14
J MARTINS	0,43
EDP R	0,42
NOS	0,36
PHAROL	0,20
SONAE SGPS	-0,66
CTT	-0,85
MOTA ENGIL	-0,87
NAVIGATOR	-0,96
BANCO BPI	-5,44



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.618,69	0,09%	4,28%	5.702,94	4.455,76
CAC40	5.493,99	-0,36%	3,42%	5.536,40	4.733,82
ESTX 50 PR	3.612,78	-0,25%	3,11%	3.708,82	3.214,31
XTRA DAX	13.183,96	-0,47%	2,06%	13.525,56	11.425,14
S&P 500	2.791,38	0,54%	4,40%	2.807,54	2.257,02
IBEX 35	10.474,60	-0,44%	4,29%	11.184,40	9.236,60
NIKKEI 225	23.868,34	-0,35%	4,85%	23.962,07	18.224,68

