

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

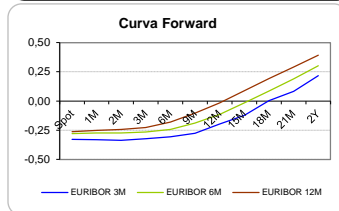
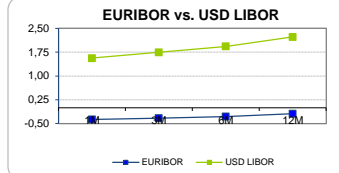
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RENTA FIXA

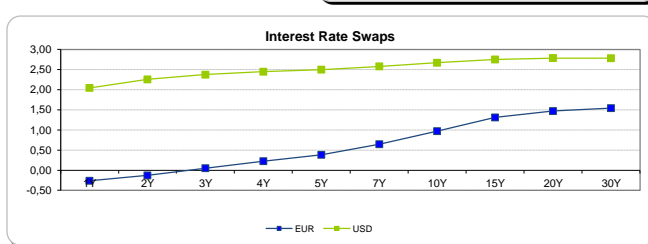
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5613	0	5	0,4976	-0,8013
3M	-0,3280	0	0	3M	1,7445	0	10	0,5235	-0,7420
6M	-0,2770	0	-1	6M	1,9318	1	14	0,5809	-0,6426
12M	-0,1910	0	-1	12M	2,2275	0	16	0,7814	-0,5280

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2610	0	0	-0,0160	0,7530	1,2360
2Y	-0,1300	0	5	0,1882	0,8925	1,3395
3Y	0,0500	0	11	0,3750	1,0065	1,4325
4Y	0,2250	-1	14	0,5398	1,1167	1,5246
5Y	0,3810	-1	16	0,6755	1,2163	1,6030
7Y	0,6460	-1	18	0,9145	1,3956	1,7310
10Y	0,9690	0	17	1,2000	1,5834	1,8480
15Y	1,3130	0	14	1,4759	1,7361	1,9112
20Y	1,4710	0	13	1,5949	1,7806	1,8923
30Y	1,5420	0	11	1,6308	1,7569	1,8251

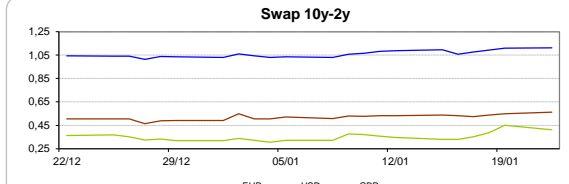
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0440	0	16	2,4985	2,6770	2,7610
2Y	2,2580	0	20	2,5560	2,6860	2,7810
3Y	2,3760	1	22	2,5960	2,7100	2,7895
4Y	2,4480	2	23	2,6200	2,7340	2,8060
5Y	2,4990	3	24	2,6470	2,7390	2,8725
7Y	2,5800	4	24	2,6860	2,7975	2,8670
10Y	2,6710	6	24	2,7575	2,8583	2,8685
15Y	2,7530	6	22	2,7950	2,8550	2,8750
20Y	2,7870	7	20	2,8210	2,8485	2,8565
30Y	2,7820	7	19	2,7855	2,8120	2,8310

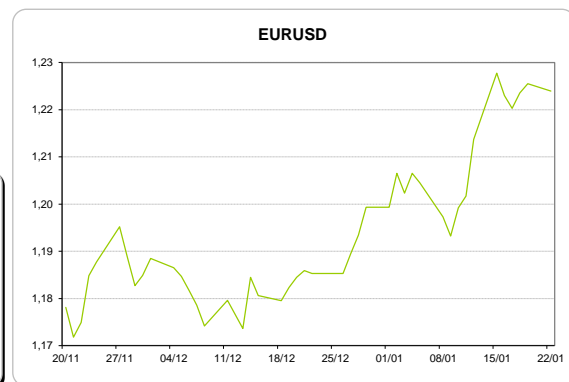
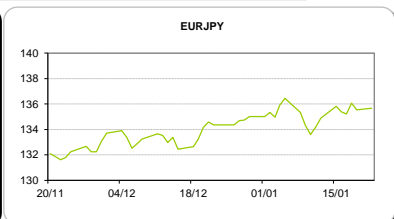
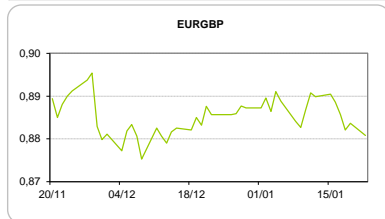


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,79	0,18	4,06	OT 2Y	-0,099	-0,03	11,30
JETFUEL	656,75	7,34	41,67	OT 5Y	0,387	-0,02	0,10
DIESEL	617,00	6,59	39,62	OT 10Y	1,934	-0,05	16,80
COBRE	7.045,00	-35,00	99,00	BUND 10Y	-0,052	-0,22	7,60
ZINCO	3.435,00	38,00	233,75	SCHATZ 2Y	0,030	0,00	1,40
OURO	1.332,21	0,35	56,96	T-NOTE 10Y	3,365	0,66	13,50
TRIGO	425,25	2,50	0,50	T-NOTE 2Y	2,537	1,55	15,40
LICENÇA C02	8,75	-0,01	0,56	GILT 10Y	1,472	1,62	9,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2239	-0,13%	3,26%	1,2311	1,2390	1,2571
EUR/GBP	0,88085	0,32%	0,55%	0,8831	0,8855	0,8913
EUR/JPY	135,66	-0,09%	-0,95%	135,66	135,66	135,66
EUR/CHF	1,1787	-0,08%	-0,50%	1,1775	1,1763	1,1740
EUR/BRL	3,9195	-0,25%	0,94%	3,9834	4,0509	4,1977
EUR/PLN	4,1668	0,15%	0,60%	4,1878	4,2101	4,2594



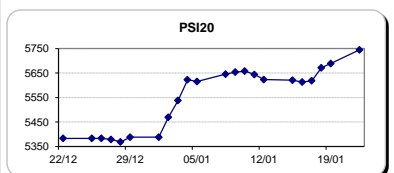
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2239	0,8809	135,66	1,1787	9,8365	7,4439	1,5249	1,52874	3,9195	9,6370
USD	0,8162	-	0,7162	110,785	0,9608	8,0315	6,0757	1,2449	1,2466	3,2019	7,8619

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,150	-0,19	-0,41
BANCO BPI	1,358	1,04	15,77
BCP	0,3199	5,06	17,61
-	-	-	-
CORT. AMORIM	10,400	-0,38	0,97
CTT	3,514	-3,41	0,20
EDP	2,890	0,21	0,17
EDP R	7,110	0,71	2,05
GALP	16,380	1,36	6,88
J MARTINS	17,505	-0,31	8,09
MOTA ENGIL	4,035	1,13	10,16
NOS	5,505	-0,54	0,44
PHAROL	0,249	-1,78	-0,60
NAVIGATOR	4,656	0,09	9,50
REN	2,562	0,08	3,35
SEMAPA	18,720	0,86	5,20
SONAE CAP.	1,054	0,19	18,83
SONAE SGPS	1,223	-0,49	8,61
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
BCP	5,06
GALP	1,36
MOTA ENGIL	1,13
BANCO BPI	1,04
SEMAPA	0,86
CORT. AMORI	-0,38
SONAE SGPS	-0,49
NOS	-0,54
PHAROL	-1,78
CTT	-3,41



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.744,83	0,98%	6,62%	5.749,16	4.455,76
CAC40	5.541,99	0,28%	4,32%	5.543,06	4.733,82
ESTX 50 PR	3.665,28	0,44%	4,60%	3.708,82	3.214,31
XTRA DAX	13.463,69	0,22%	4,23%	13.525,56	11.479,78
S&P 500	2.822,40	0,43%	5,57%	2.822,58	2.257,02
IBEX 35	10.584,00	1,00%	5,38%	11.184,40	9.236,60
NIKKEI 225	23.816,33	0,03%	4,62%	24.084,42	18.224,68

