

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

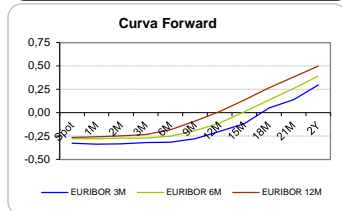
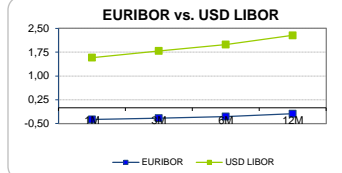
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RENTA FIXA

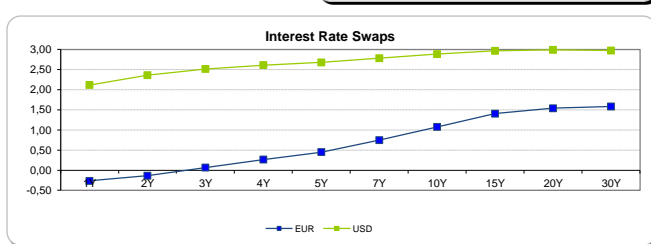
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5793	0	3	0,4939	-0,7976
3M	-0,3290	0	0	3M	1,7907	0	9	0,5241	-0,7474
6M	-0,2780	0	-1	6M	1,9919	-1	13	0,6055	-0,6608
12M	-0,1910	0	0	12M	2,2783	-1	13	0,8092	-0,5320

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2648	0	-1	0,0122	0,9230	1,4630
2Y	-0,1360	-1	1	0,2570	1,0784	1,5560
3Y	0,0650	-1	6	0,4765	1,2065	1,6360
4Y	0,2670	-2	11	0,6654	1,3145	1,7071
5Y	0,4500	-3	15	0,8219	1,4085	1,7750
7Y	0,7490	-3	19	1,0715	1,5699	1,8788
10Y	1,0770	-4	20	1,3460	1,7271	1,9570
15Y	1,4050	-3	17	1,5856	1,8397	1,9835
20Y	1,5400	-3	14	1,6769	1,8567	1,9410
30Y	1,5840	-3	11	1,6774	1,7923	1,8405

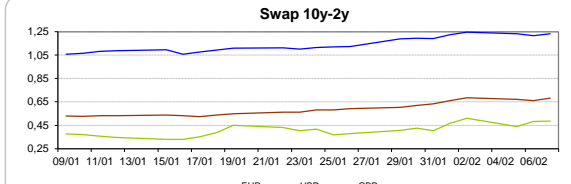
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1180	1	16	2,5534	2,8190	2,9657
2Y	2,3610	-2	21	2,6440	2,8310	2,9690
3Y	2,5170	-2	27	2,6975	2,8640	2,9930
4Y	2,6130	-2	32	2,7430	2,8950	3,0130
5Y	2,6800	-1	35	2,7820	2,9060	3,0547
7Y	2,7850	0	39	2,8460	2,9730	3,0765
10Y	2,8850	1	41	2,9362	2,9700	3,0867
15Y	2,9650	2	40	2,9847	2,9895	3,0784
20Y	2,9920	3	39	2,9950	3,0364	2,9810
30Y	2,9760	3	36	2,9100	2,9310	2,9265

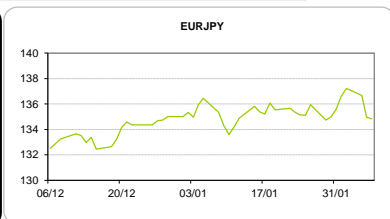


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,46	-1,40	-1,64	OT 2Y	-0,097	-0,04	13,00
JETFUEL	631,48	-13,85	-21,01	OT 5Y	0,530	-0,04	7,90
DIESEL	584,20	-15,19	-28,91	OT 10Y	2,014	-0,05	14,70
COBRE	7.083,00	-93,00	-45,00	BUND 10Y	0,139	5,25	27,30
ZINCO	3.487,75	-90,00	120,75	SCHATZ 2Y	0,080	2,53	6,90
OURO	1.316,20	-7,91	-3,15	T-NOTE 10Y	3,475	3,31	24,20
TRIGO	461,00	14,75	30,25	T-NOTE 2Y	2,565	2,71	12,80
LICENÇA C02	8,99	0,19	1,21	GILT 10Y	1,652	3,59	31,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2338	0,07%	3,05%	1,2412	1,2494	1,2681
EUR/GBP	0,88675	0,24%	-0,30%	0,8888	0,8914	0,8974
EUR/JPY	134,84	0,10%	0,37%	134,84	134,84	134,84
EUR/CHF	1,1582	0,03%	0,96%	1,1571	1,1560	1,1535
EUR/BRL	4,0065	0,06%	-3,37%	4,0712	4,1413	4,2906
EUR/PLN	4,1646	-0,23%	0,18%	4,1848	4,2069	4,2537



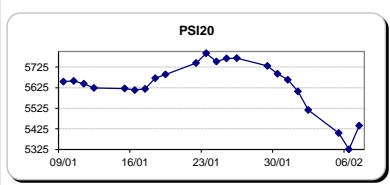
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2338	0,8868	134,84	1,1582	9,8743	7,4432	1,5409	1,56653	4,0065	9,6798
USD	0,8136	-	0,7202	109,28	0,9448	8,0290	6,0552	1,2538	1,2734	3,2587	7,8649

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,725	2,49	-8,63
BANCO BPI	1,290	1,90	9,97
BCP	0,3050	4,27	12,13
CORT. AMORIM	10,100	-0,98	-1,94
CTT	3,350	-2,84	-4,48
EDP	2,729	3,37	-5,41
EDP R	6,995	1,97	0,40
GALP	15,010	2,74	-2,06
J MARTINS	16,580	0,73	2,38
MOTA ENGIL	3,800	3,97	3,74
NOS	5,055	-0,39	-7,77
PHAROL	0,234	10,38	-6,40
NAVIGATOR	4,234	0,38	-0,42
REN	2,448	1,32	-1,25
SEMAPA	18,000	2,74	1,15
SONAE CAP.	1,048	3,15	18,15
SONAE SGPS	1,229	3,45	9,15

Maiores ganhos/perdas	
Título	Varição %
PHAROL	10,38
BCP	4,27
MOTA ENGIL	3,97
SONAE SGPS	3,45
EDP	3,37
NOS	-0,39
CORT. AMORI	-0,98
CTT	-2,84



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.441,08	2,16%	0,98%	5.793,38	4.493,05
CAC40	5.255,90	1,82%	-1,07%	5.567,03	4.733,82
ESTX 50 PR	3.454,52	1,76%	-1,41%	3.708,82	3.214,31
XTRA DAX	12.590,43	1,60%	-2,53%	13.596,89	11.479,78
S&P 500	2.714,93	0,73%	1,55%	2.872,87	2.285,38
IBEX 35	9.976,90	1,70%	-0,67%	11.184,40	9.236,60
NIKKEI 225	21.645,37	0,16%	-4,92%	24.129,34	18.224,68

