

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

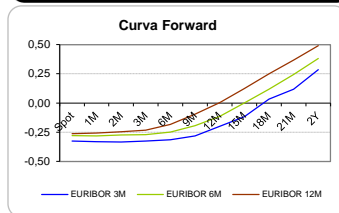
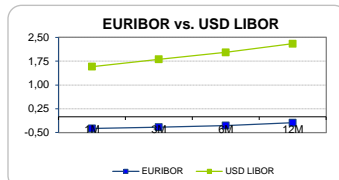
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RENTA FIXA

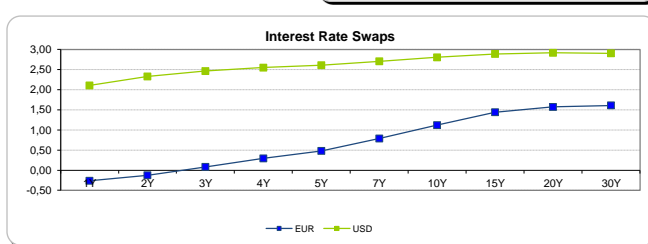
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,5808	0	3	0,4920	-0,7976
3M	-0,3290	0	0	3M	1,8105	1	10	0,5302	-0,7434
6M	-0,2780	0	-1	6M	2,0263	2	16	0,6124	-0,6608
12M	-0,1910	0	0	12M	2,2981	1	15	0,8153	-0,5310

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2631	0	-1	0,0003	0,9300	1,4885
2Y	-0,1260	1	3	0,2433	1,0905	1,5865
3Y	0,0830	2	8	0,4705	1,2220	1,6675
4Y	0,2920	3	14	0,6625	1,3355	1,7390
5Y	0,4800	4	18	0,8245	1,4325	1,7980
7Y	0,7870	5	24	1,0835	1,5895	1,8935
10Y	1,1220	5	24	1,3560	1,7485	1,9740
15Y	1,4420	5	20	1,6001	1,8596	1,9950
20Y	1,5730	5	16	1,6870	1,8687	1,9505
30Y	1,6100	4	11	1,6835	1,8000	1,8465

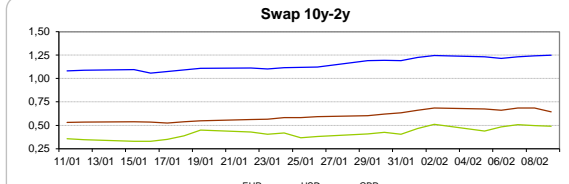
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1060	-1	15	2,5129	2,7970	2,9580
2Y	2,3290	-3	18	2,6020	2,8380	2,9665
3Y	2,4650	-5	22	2,6680	2,8725	3,0065
4Y	2,5500	-6	25	2,7170	2,8995	3,0310
5Y	2,6090	-7	28	2,7610	2,9310	3,0704
7Y	2,7060	-8	32	2,8335	2,9770	3,0680
10Y	2,8060	-8	34	2,9110	3,0135	3,0650
15Y	2,8890	-8	33	2,9665	3,0390	3,0710
20Y	2,9180	-7	31	2,9770	3,0270	3,0395
30Y	2,9050	-7	29	2,9535	2,9840	2,9900

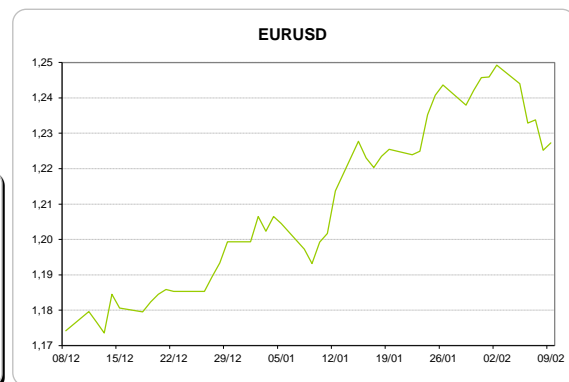
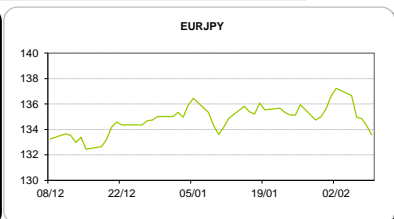
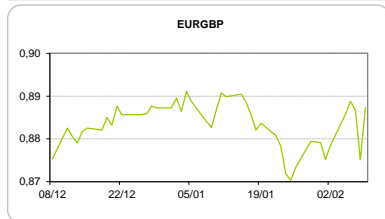


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,04	-1,77	-5,30	OT 2Y	-0,080	0,00	19,90
JETFUEL	606,02	-13,15	-42,83	OT 5Y	0,615	0,06	16,40
DIESEL	559,13	-14,43	-51,10	OT 10Y	2,101	0,07	25,90
COBRE	6.859,00	-35,00	-280,00	BUND 10Y	0,129	-4,28	20,90
ZINCO	3.449,25	43,25	52,25	SCHATZ 2Y	0,053	-2,30	3,70
OURO	1.316,20	-2,57	3,42	T-NOTE 10Y	3,469	-3,65	18,60
TRIGO	449,75	-6,50	17,50	T-NOTE 2Y	2,510	-6,19	6,90
LICENÇA C02	9,23	0,11	1,45	GILT 10Y	1,669	-5,86	26,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2273	0,17%	2,86%	1,2351	1,2436	1,2624
EUR/GBP	0,8874	-1,38%	-0,53%	0,8896	0,8923	0,8986
EUR/JPY	133,59	0,54%	0,54%	133,59	133,59	133,59
EUR/CHF	1,1482	-0,12%	2,20%	1,1471	1,1459	1,1436
EUR/BRL	4,0455	-0,43%	-4,16%	4,1128	4,1826	4,3278
EUR/PLN	4,1913	0,01%	-0,05%	4,2127	4,2347	4,2820



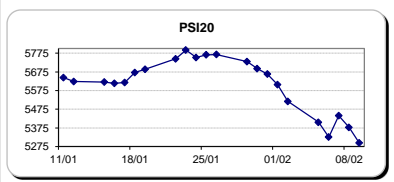
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2273	0,8874	133,59	1,1482	9,9213	7,4444	1,5426	1,56805	4,0455	9,7705
USD	0,8161	-	0,7241	108,675	0,9398	8,0903	6,0743	1,2615	1,2810	3,2955	7,9721

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,410	-2,43	-14,72
BANCO BPI	1,262	-2,47	7,59
BCP	0,2894	-3,15	6,40
CORT. AMORIM	9,880	-0,40	-4,08
CTT	3,332	0,42	-4,99
EDP	2,687	-0,63	-6,86
EDP R	6,885	-0,79	-1,18
GALP	14,505	-1,29	-5,35
J MARTINS	17,015	0,56	5,06
MOTA ENGIL	3,540	-3,28	-3,36
NOS	4,902	-2,74	-10,56
PHAROL	0,212	-4,72	-15,20
NAVIGATOR	4,020	-2,76	-5,46
REN	2,428	-0,08	-2,06
SEMAPA	17,540	-0,34	-1,43
SONAE CAP.	1,014	-2,12	14,32
SONAE SGPS	1,187	-2,63	5,42

Maiores ganhos/perdas	
Título	Varição %
J MARTINS	0,56
CTT	0,42
NOS	-2,74
NAVIGATOR	-2,76
BCP	-3,15
MOTA ENGIL	-3,28
PHAROL	-4,72



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.294,90	-1,55%	-1,73%	5.793,38	4.493,05
CAC40	5.079,21	-1,41%	-4,39%	5.567,03	4.769,86
ESTX 50 PR	3.325,99	-1,52%	-5,08%	3.708,82	3.243,53
XTRA DAX	12.107,48	-1,25%	-6,27%	13.596,89	11.548,18
S&P 500	2.555,75	-0,98%	-4,41%	2.872,87	2.296,61
IBEX 35	9.639,60	-1,20%	-4,03%	11.184,40	9.318,10
NIKKEI 225	21.382,62	-2,32%	-6,07%	24.129,34	18.224,68

