

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

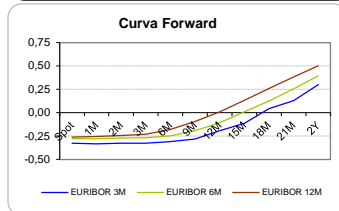
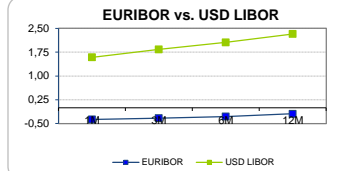
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RENTA FIXA

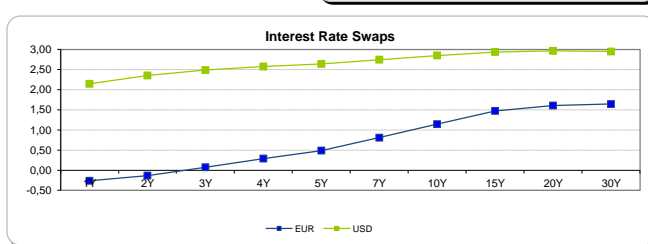
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5875	0	3	0,4954	-0,7982
3M	-0,3280	0	0	3M	1,8388	1	12	0,5399	-0,7456
6M	-0,2760	0	-1	6M	2,0572	1	17	0,6421	-0,6634
12M	-0,1920	0	-1	12M	2,3269	1	15	0,8588	-0,5332

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2625	0	-1	0,0090	0,9510	1,5472
2Y	-0,1320	0	-1	0,2540	1,1230	1,6410
3Y	0,0740	-1	2	0,4905	1,2658	1,7270
4Y	0,2910	-1	7	0,6903	1,3780	1,8010
5Y	0,4880	-1	11	0,8574	1,4785	1,8640
7Y	0,8080	-1	17	1,1215	1,6440	1,9640
10Y	1,1470	-1	19	1,4030	1,8092	2,0500
15Y	1,4750	-1	17	1,6564	1,9244	2,0750
20Y	1,6060	0	14	1,7515	1,9390	2,0280
30Y	1,6440	0	10	1,7490	1,8735	1,9250

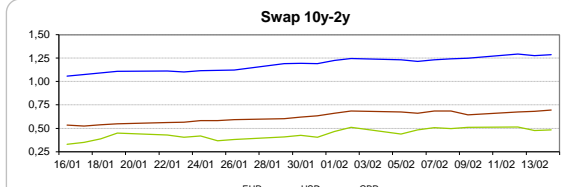
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1480	1	14	2,6500	2,9095	3,0270
2Y	2,3530	0	15	2,7360	2,9270	3,0390
3Y	2,4870	0	18	2,7940	2,9560	3,0620
4Y	2,5760	0	21	2,8315	2,9815	3,0920
5Y	2,6420	0	24	2,8700	3,0025	3,1308
7Y	2,7460	0	27	2,9484	3,0375	3,1055
10Y	2,8510	0	30	2,9945	3,0820	3,1150
15Y	2,9380	-1	30	3,0290	3,0845	3,1050
20Y	2,9670	-1	29	3,0295	3,0640	3,0540
30Y	2,9520	-1	28	2,9970	3,0175	3,0310

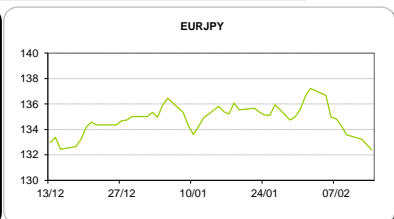
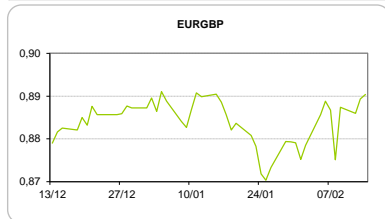


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,03	0,31	-6,35	OT 2Y	-0,067	0,00	18,90
JETFUEL	601,36	0,00	-47,49	OT 5Y	0,636	-0,04	15,80
DIESEL	553,63	3,92	-56,60	OT 10Y	2,079	-0,06	27,90
COBRE	7.017,00	157,00	-122,00	BUND 10Y	0,159	1,60	18,50
ZINCO	3.492,50	85,00	94,00	SCHATZ 2Y	0,055	0,92	-0,50
OURO	1.347,79	18,16	9,84	T-NOTE 10Y	3,547	5,33	25,70
TRIGO	469,50	-4,25	35,25	T-NOTE 2Y	2,619	5,81	14,70
LICENÇA C02	9,61	-0,29	1,75	GILT 10Y	1,744	3,14	30,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2348	0,12%	0,58%	1,2425	1,2513	1,2711
EUR/GBP	0,8904	-0,12%	0,00%	0,8925	0,8953	0,9019
EUR/JPY	132,4	0,32%	2,58%	132,40	132,40	132,40
EUR/CHF	1,1551	0,00%	2,25%	1,1538	1,1526	1,1502
EUR/BRL	4,0355	0,09%	-2,26%	4,1017	4,1709	4,3170
EUR/PLN	4,1684	-0,05%	0,09%	4,1888	4,2108	4,2588



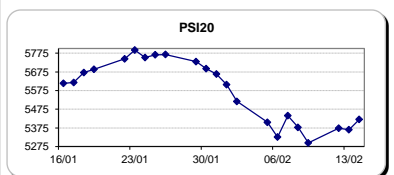
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2348	0,8904	132,40	1,1551	9,9276	7,4501	1,5567	1,57337	4,0355	9,7221
USD	0,8064	-	0,7162	106,84	0,9308	8,0038	6,0070	1,2552	1,2690	3,2590	7,8405

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,410	-0,68	-14,72
BANCO BPI	1,258	2,28	7,25
BCP	0,3048	3,39	12,06
-	-	-	-
CORT. AMORIM	10,220	1,79	-0,78
CTT	3,334	2,33	-4,93
EDP	2,749	1,03	-4,71
EDP R	7,120	0,14	2,20
GALP	14,530	0,69	-5,19
J MARTINS	17,290	0,09	6,76
MOTA ENGIL	3,460	-1,42	-5,54
NOS	4,980	0,28	-9,14
PHAROL	0,234	2,86	-6,60
NAVIGATOR	4,142	0,63	-2,59
REN	2,474	1,23	-0,20
SEMAPA	18,040	1,46	1,38
SONAE CAP.	1,036	0,00	16,80
SONAE SGPS	1,189	-1,00	5,60
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
BCP	3,39
PHAROL	2,86
CTT	2,33
BANCO BPI	2,28
CORT. AMORI	1,79
ALTRI	-0,68
SONAE SGPS	-1,00
MOTA ENGIL	-1,42



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.420,61	1,03%	0,60%	5.793,38	4.569,07
CAC40	5.165,26	1,10%	-2,77%	5.567,03	4.806,49
ESTX 50 PR	3.369,83	0,87%	-3,83%	3.708,82	3.280,36
XTRA DAX	12.339,16	1,17%	-4,48%	13.596,89	11.693,70
S&P 500	2.673,38	0,39%	-0,01%	2.872,87	2.322,17
IBEX 35	9.686,20	0,37%	-3,56%	11.184,40	9.383,10
NIKKEI 225	21.154,17	-0,43%	-7,08%	24.129,34	18.224,68

