

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

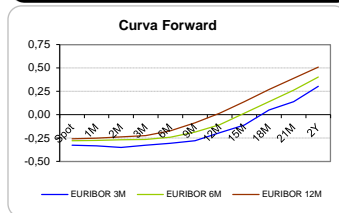
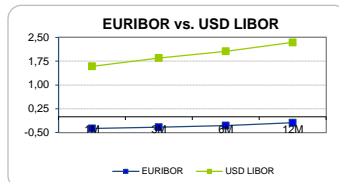
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RENTA FIXA

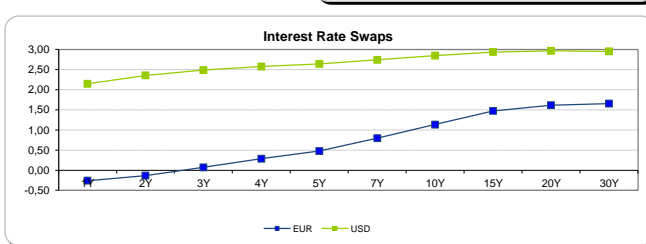
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5881	0	3	0,4949	-0,7982
3M	-0,3280	0	0	3M	1,8500	1	13	0,5439	-0,7456
6M	-0,2760	0	0	6M	2,0628	1	18	0,6449	-0,6634
12M	-0,1910	0	0	12M	2,3384	1	17	0,8624	-0,5332

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2586	0	0	0,0153	0,9597	1,5568
2Y	-0,1330	0	-1	0,2628	1,1325	1,6552
3Y	0,0710	0	2	0,4940	1,2714	1,7383
4Y	0,2850	-1	6	0,6939	1,3894	1,8122
5Y	0,4780	-1	10	0,8600	1,4897	1,8740
7Y	0,7950	-1	15	1,1275	1,6530	1,9760
10Y	1,1350	-1	18	1,4111	1,8146	2,0635
15Y	1,4750	0	17	1,6620	1,9303	2,0868
20Y	1,6140	1	15	1,7557	1,9440	2,0393
30Y	1,6560	1	11	1,7536	1,8765	1,9336

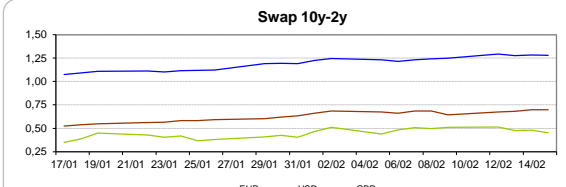
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1460	0	14	2,6716	2,9150	3,0010
2Y	2,3570	0	15	2,7635	2,9270	3,0606
3Y	2,4890	0	18	2,8140	2,9560	3,0790
4Y	2,5780	0	21	2,8425	3,0037	3,0960
5Y	2,6420	0	24	2,8735	3,0251	3,1115
7Y	2,7450	0	27	2,9225	3,0606	3,1319
10Y	2,8490	0	30	3,0104	3,0926	3,1390
15Y	2,9370	0	30	3,0505	3,1038	3,1287
20Y	2,9680	0	30	3,0562	3,0889	3,0962
30Y	2,9550	0	28	3,0190	3,0358	3,0335

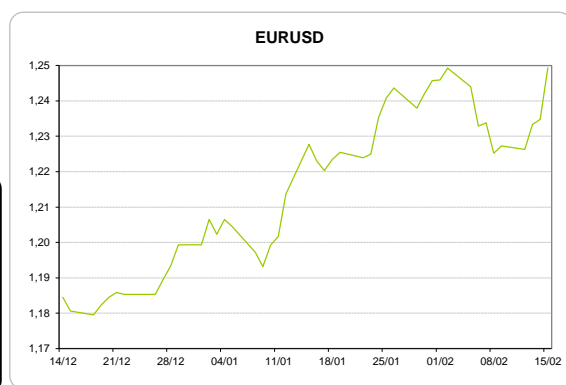
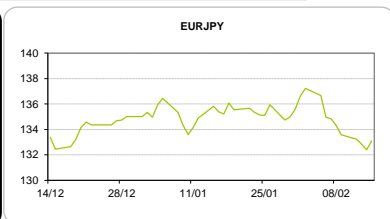


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,85	-0,51	-5,98	OT 2Y	-0,044	0,02	21,40
JETFUEL	601,36	0,00	-47,49	OT 5Y	0,624	-0,01	14,90
DIESEL	553,63	3,92	-56,60	OT 10Y	2,063	-0,02	27,30
COBRE	7.162,50	175,00	53,00	BUND 10Y	0,164	1,07	22,20
ZINCO	3.592,00	99,50	193,50	SCHATZ 2Y	0,060	0,92	0,00
OURO	1.351,75	1,08	11,69	T-NOTE 10Y	3,550	-1,50	26,50
TRIGO	469,00	-0,25	34,75	T-NOTE 2Y	2,630	0,39	14,70
LICENÇA C02	9,52	-0,08	1,72	GILT 10Y	1,746	2,16	32,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2493	1,17%	1,76%	1,2572	1,2661	1,2858
EUR/GBP	0,8866	0,43%	0,43%	0,8888	0,8916	0,8980
EUR/JPY	133,11	-0,53%	2,03%	133,11	133,11	133,11
EUR/CHF	1,1528	0,38%	2,45%	1,1516	1,1504	1,1481
EUR/BRL	4,0341	-0,61%	-2,24%	4,1010	4,1692	4,3127
EUR/PLN	4,1588	-0,10%	0,32%	4,1790	4,2005	4,2470



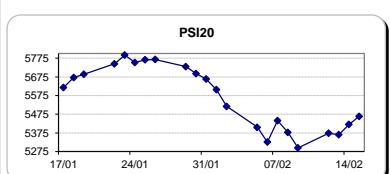
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2493	0,8866	133,11	1,1528	9,9343	7,4491	1,5624	1,57797	4,0341	9,7200
USD	0,8012	-	0,7114	106,26	0,9235	7,9670	5,9680	1,2523	1,2659	3,2342	7,8031

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,455	1,02	-13,85
BANCO BPI	1,240	-1,43	5,71
BCP	0,3095	1,54	13,79
CORT. AMORIM	10,220	0,00	-0,78
CTT	3,332	-0,06	-4,99
EDP	2,756	0,25	-4,47
EDP R	7,140	0,28	2,48
GALP	14,485	-0,31	-5,48
J MARTINS	17,510	1,27	8,12
MOTA ENGIL	3,530	2,02	-3,63
NOS	4,998	0,36	-8,81
PHAROL	0,232	-0,64	-7,20
NAVIGATOR	4,210	1,64	-0,99
REN	2,484	0,40	0,20
SEMAPA	18,000	-0,22	1,15
SONAE CAP.	1,062	2,51	19,73
SONAE SGPS	1,216	2,27	7,99

Maiores ganhos/perdas	
Título	Varição %
SONAE CAP.	2,51
SONAE SGPS	2,27
MOTA ENGIL	2,02
NAVIGATOR	1,64
BCP	1,54
CTT	-0,06
SEMAPA	-0,22
GALP	-0,31
PHAROL	-0,64
BANCO BPI	-1,43



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.463,89	0,80%	1,40%	5.793,38	4.569,07
CAC40	5.222,52	1,11%	-1,69%	5.567,03	4.806,49
ESTX 50 PR	3.389,63	0,59%	-3,26%	3.708,82	3.280,36
XTRA DAX	12.346,17	0,06%	-4,42%	13.596,89	11.693,70
S&P 500	2.706,53	0,30%	1,24%	2.872,87	2.322,25
IBEX 35	9.714,90	0,30%	-3,28%	11.184,40	9.383,10
NIKKEI 225	21.464,98	1,47%	-5,71%	24.129,34	18.224,68

