

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

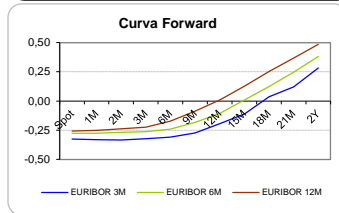
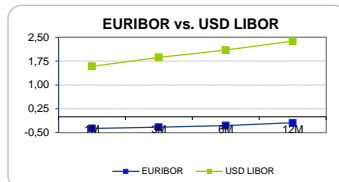
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RENTA FIXA

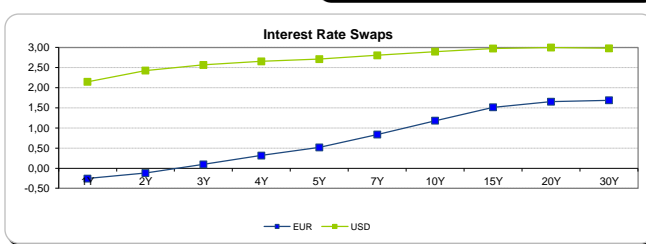
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5900	0	3	0,4953	-0,7982
3M	-0,3280	0	0	3M	1,8725	2	14	0,5466	-0,7456
6M	-0,2740	0	0	6M	2,0964	3	20	0,6534	-0,6634
12M	-0,1920	0	-1	12M	2,3813	4	19	0,8738	-0,5332

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2563	0	0	0,0075	0,9220	1,4880
2Y	-0,1180	2	1	0,2480	1,0902	1,5918
3Y	0,0930	2	4	0,4707	1,2216	1,6774
4Y	0,3150	3	9	0,6638	1,3385	1,7516
5Y	0,5160	4	14	0,8230	1,4381	1,8151
7Y	0,8370	4	20	1,0866	1,5999	1,9218
10Y	1,1810	5	22	1,3650	1,7665	2,0162
15Y	1,5140	4	20	1,6220	1,8881	2,0459
20Y	1,6520	4	18	1,7193	1,9059	2,0022
30Y	1,6890	3	14	1,7204	1,8415	1,8930

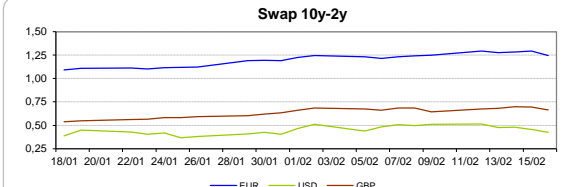
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1460	0	14	2,6726	2,8735	3,0011
2Y	2,4250	7	22	2,7590	2,8800	2,9805
3Y	2,5660	8	26	2,7885	2,9492	3,0005
4Y	2,6530	8	29	2,8260	2,9500	3,0175
5Y	2,7120	7	31	2,8570	2,9500	3,0791
7Y	2,8040	6	33	2,8890	2,9790	3,0520
10Y	2,8960	5	34	2,9665	3,0175	3,0630
15Y	2,9740	4	34	2,9880	3,0380	3,1086
20Y	2,9990	3	33	2,9915	3,0180	3,0784
30Y	2,9800	3	31	2,9555	2,9670	2,9660

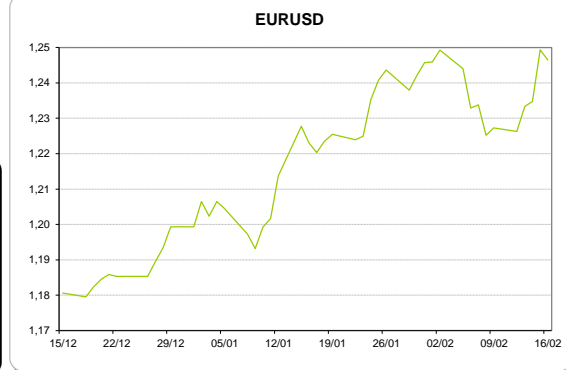
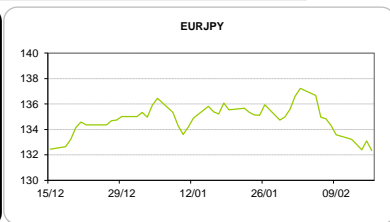
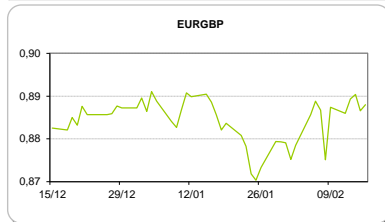


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,08	0,75	-3,70	OT 2Y	-0,072	-0,03	-0,20
JETFUEL	629,00	27,64	-19,85	OT 5Y	0,560	-0,06	8,50
DIESEL	575,38	10,75	-34,85	OT 10Y	2,006	-0,06	-2,80
COBRE	7.189,00	19,00	-28,00	BUND 10Y	0,100	-6,10	16,10
ZINCO	3.594,25	2,25	154,25	SCHATZ 2Y	0,050	-0,69	-0,50
OURO	1.351,75	-1,96	13,32	T-NOTE 10Y	3,530	-2,17	21,10
TRIGO	471,25	-4,00	41,25	T-NOTE 2Y	2,626	-0,39	11,20
LICENÇA C02	9,56	0,02	1,51	GILT 10Y	1,678	-6,85	26,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2464	-0,23%	1,91%	1,2543	1,2631	1,2828
EUR/GBP	0,88803	-0,16%	0,06%	0,8903	0,8930	0,8993
EUR/JPY	132,34	0,58%	2,31%	132,34	132,34	132,34
EUR/CHF	1,1517	0,12%	2,14%	1,1505	1,1493	1,1469
EUR/BRL	4,0013	1,00%	-1,13%	4,0659	4,1330	4,2758
EUR/PLN	4,1622	-0,18%	0,22%	4,1821	4,2034	4,2493

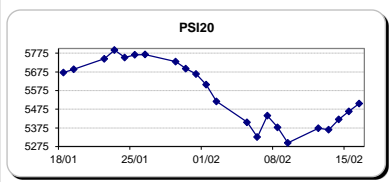


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,2464	0,8880	132,34	1,1517	9,8871	7,4482	1,5590	1,57041	4,0013
USD	0,8033	-	0,7121	106,04	0,9249	7,9469	5,9833	1,2543	1,2620	3,2276
										7,7584

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,495	0,90	-13,07
BANCO BPI	1,220	-1,61	4,01
BCP	0,3054	-1,32	12,28
CORT. AMORIM	10,280	0,59	-0,19
CTT	3,398	1,98	-3,11
EDP	2,808	1,89	-2,67
EDP R	7,185	0,63	3,13
GALP	14,780	2,04	-3,56
J MARTINS	17,585	0,43	8,58
MOTA ENGIL	3,700	4,82	1,01
NOS	5,085	1,74	-7,22
PHAROL	0,232	0,00	-7,20
NAVIGATOR	4,236	0,62	-0,38
REN	2,508	0,97	1,17
SEMAPA	18,000	0,00	1,15
SONAE CAP.	1,068	0,56	20,41
SONAE SGPS	1,234	1,48	9,59

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	4,82
GALP	2,04
CTT	1,98
EDP	1,89
NOS	1,74
BCP	-1,32
BANCO BPI	-1,61



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.505,43	0,76%	2,17%	5.793,38	4.569,07
CAC40	5.281,58	1,13%	-0,58%	5.567,03	4.806,49
ESTX 50 PR	3.426,80	1,10%	-2,20%	3.708,82	3.280,36
XTRA DAX	12.451,96	0,86%	-3,60%	13.596,89	11.693,70
S&P 500	2.747,32	0,61%	2,78%	2.872,87	2.322,25
IBEX 35	9.832,10	1,21%	-2,11%	11.184,40	9.383,10
NIKKEI 225	21.720,25	1,19%	-4,59%	24.129,34	18.224,68

