

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

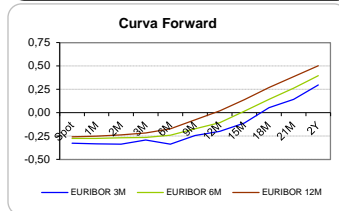
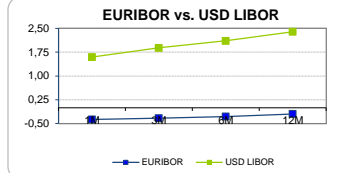
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RENTA FIXA

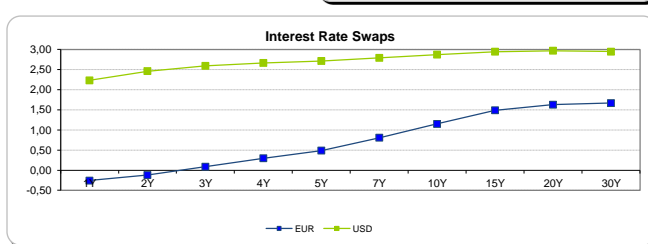
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5938	0	4	0,4941	-0,7982
3M	-0,3290	0	0	3M	1,8849	1	15	0,5444	-0,7456
6M	-0,2740	0	0	6M	2,1061	1	20	0,6534	-0,6634
12M	-0,1930	0	0	12M	2,3906	1	20	0,8747	-0,5332

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2565	0	0	0,0182	0,9533	1,5225
2Y	-0,1220	0	0	0,2597	1,1139	1,6275
3Y	0,0860	-1	3	0,4883	1,2320	1,7134
4Y	0,2980	-2	7	0,6821	1,3677	1,7881
5Y	0,4890	-3	11	0,8461	1,4683	1,8530
7Y	0,8070	-3	17	1,1124	1,6310	1,9445
10Y	1,1500	-3	19	1,3965	1,8029	2,0510
15Y	1,4900	-2	19	1,6554	1,9264	2,0830
20Y	1,6280	-2	17	1,7551	1,9470	2,0380
30Y	1,6670	-2	13	1,7601	1,8838	1,9379

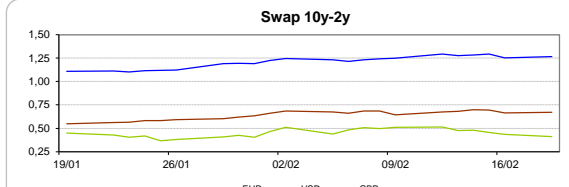
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2330	2	22	2,7012	2,8982	3,0558
2Y	2,4620	1	25	2,7891	2,9237	3,0122
3Y	2,5940	0	29	2,8244	2,9447	3,0526
4Y	2,6680	-1	31	2,8543	2,9725	3,0745
5Y	2,7150	-2	32	2,8796	2,9932	3,0856
7Y	2,7910	-3	33	2,9305	3,0378	3,1035
10Y	2,8720	-3	34	2,9998	3,0690	3,1196
15Y	2,9460	-3	34	3,0378	3,0906	3,1224
20Y	2,9690	-3	32	3,0493	3,0773	3,0850
30Y	2,9480	-3	30	3,0135	3,0286	3,0287

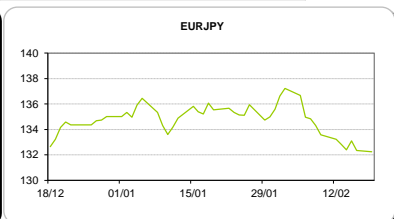
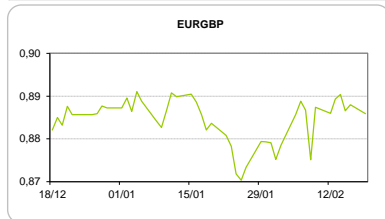


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,38	0,54	-2,86	OT 2Y	-0,049	0,02	0,50
JETFUEL	634,75	5,75	-14,66	OT 5Y	0,572	0,01	11,10
DIESEL	581,38	6,00	-29,03	OT 10Y	2,021	0,02	0,40
COBRE	7.184,00	51,00	155,00	BUND 10Y	0,130	2,51	17,40
ZINCO	3.597,00	2,75	175,25	SCHATZ 2Y	0,048	-0,23	0,00
OURO	1.346,89	-0,21	15,04	T-NOTE 10Y	3,552	1,34	21,20
TRIGO	471,50	-3,75	41,50	T-NOTE 2Y	2,642	1,94	13,20
LICENÇA C02	9,88	0,36	1,12	GILT 10Y	1,699	1,95	24,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,241	-0,43%	1,26%	1,2488	1,2577	1,2774
EUR/GBP	0,8859	0,24%	-0,25%	0,8881	0,8910	0,8973
EUR/JPY	132,24	0,08%	2,50%	132,24	132,24	132,24
EUR/CHF	1,1531	-0,16%	2,15%	1,1519	1,1508	1,1483
EUR/BRL	4,0108	0,03%	-2,52%	4,0749	4,1435	4,2831
EUR/PLN	4,1334	0,59%	0,98%	4,1527	4,1741	4,2198



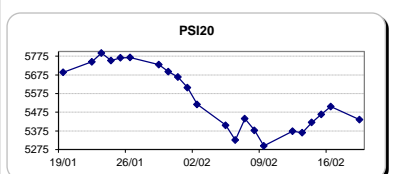
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2410	0,8859	132,24	1,1531	9,9096	7,4472	1,5586	1,56797	4,0108	9,6555
USD	0,8067	-	0,7146	106,51	0,9293	7,9957	6,0075	1,2579	1,2647	3,2322	7,7880

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,500	0,11	-12,98
BANCO BPI	1,228	0,66	4,69
BCP	0,2945	-3,57	8,27
CORT. AMORIM	10,400	1,17	0,97
CTT	3,312	-2,53	-5,56
EDP	2,772	-1,28	-3,92
EDP R	7,135	-0,70	2,41
GALP	14,695	-0,58	-4,11
J MARTINS	17,355	-1,31	7,16
MOTA ENGIL	3,640	-1,62	-0,63
NOS	5,055	-0,59	-7,77
PHAROL	0,223	-3,88	-10,80
NAVIGATOR	4,244	0,19	-0,19
REN	2,496	-0,48	0,69
SEMAPA	18,120	0,67	1,83
SONAE CAP.	1,064	-0,37	19,95
SONAE SGPS	1,223	-0,89	8,61

Maiores ganhos/perdas	
Título	Varição %
CORT. AMORI	1,17
SEMAPA	0,67
BANCO BPI	0,66
NAVIGATOR	0,19
ALTRI	0,11
J MARTINS	-1,31
MOTA ENGIL	-1,62
CTT	-2,53
BCP	-3,57
PHAROL	-3,88



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.435,65	-1,27%	0,88%	5.793,38	4.569,07
CAC40	5.256,18	-0,48%	-1,06%	5.567,03	4.806,49
ESTX 50 PR	3.407,79	-0,55%	-2,74%	3.708,82	3.280,36
XTRA DAX	12.385,60	-0,53%	-4,12%	13.596,89	11.693,70
S&P 500	2.732,22	0,04%	2,19%	2.872,87	2.322,25
IBEX 35	9.806,20	-0,26%	-2,37%	11.184,40	9.383,10
NIKKEI 225	22.149,21	1,97%	-2,70%	24.129,34	18.224,68

