

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

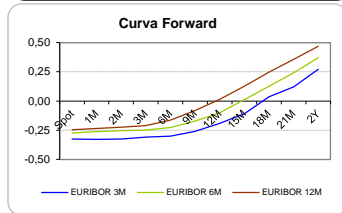
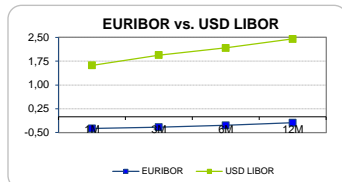
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RENTA FIXA

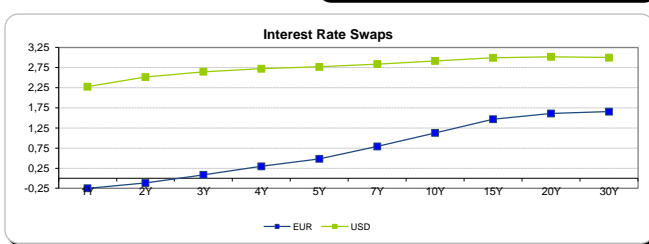
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,6207	2	6	0,4953	-0,7962
3M	-0,3280	0	0	3M	1,9436	2	20	0,5635	-0,7446
6M	-0,2710	0	1	6M	2,1680	2	24	0,6716	-0,6634
12M	-0,1910	0	0	12M	2,4497	2	22	0,8892	-0,5334

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2466	0	1	0,0117	0,9021	1,4306
2Y	-0,1180	0	2	0,2407	1,0452	1,5350
3Y	0,0870	0	4	0,4590	1,1745	1,6204
4Y	0,2960	1	8	0,6390	1,2878	1,6977
5Y	0,4830	1	10	0,7942	1,3862	1,7607
7Y	0,7900	1	14	1,0487	1,5495	1,8701
10Y	1,1280	1	15	1,3281	1,7185	1,9692
15Y	1,4680	0	14	1,5845	1,8480	2,0083
20Y	1,6120	0	12	1,6852	1,8691	1,9649
30Y	1,6560	0	9	1,6940	1,8170	1,8746

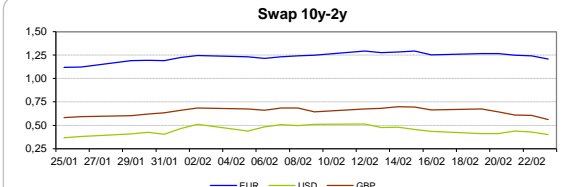
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2760	3	23	2,6790	2,8850	2,9540
2Y	2,5140	3	26	2,7673	2,8915	2,9720
3Y	2,6480	2	27	2,7990	2,9080	2,9930
4Y	2,7210	1	27	2,8230	2,9300	3,0379
5Y	2,7680	1	27	2,8580	2,9750	3,0581
7Y	2,8380	0	26	2,8940	2,9880	3,0660
10Y	2,9150	0	24	2,9752	3,0340	3,0855
15Y	2,9920	0	24	3,0095	3,0605	3,0840
20Y	3,0170	1	23	3,0170	3,0741	3,0535
30Y	2,9990	1	22	3,0106	3,0010	3,0020

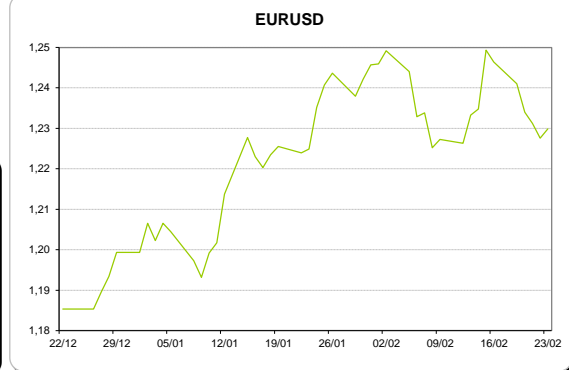
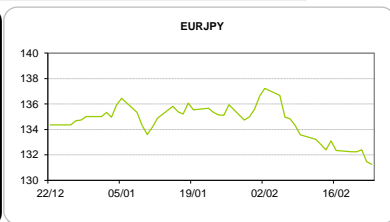
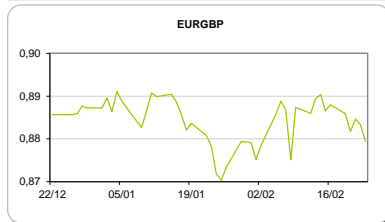


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,98	0,59	-2,56	OT 2Y	-0,026	0,02	9,30
JETFUEL	646,50	12,50	-10,25	OT 5Y	0,589	0,01	22,70
DIESEL	588,38	8,50	-28,62	OT 10Y	2,035	0,01	13,70
COBRE	7.170,50	43,00	94,00	BUND 10Y	0,035	-5,83	6,50
ZINCO	3.545,00	-6,00	125,00	SCHATZ 2Y	0,023	-0,92	-1,60
OURO	1.328,89	-3,31	-12,29	T-NOTE 10Y	3,515	-4,00	14,80
TRIGO	464,50	0,25	30,25	T-NOTE 2Y	2,607	-2,71	7,70
LICENÇA C02	9,81	0,09	0,80	GILT 10Y	1,713	-2,35	10,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2299	0,19%	0,41%	1,2380	1,2467	1,2661
EUR/GBP	0,8794	0,46%	-0,13%	0,8818	0,8847	0,8910
EUR/JPY	131,28	0,14%	3,10%	131,28	131,28	131,28
EUR/CHF	1,1505	-0,02%	2,38%	1,1494	1,1482	1,1456
EUR/BRL	3,9838	0,64%	-0,06%	4,0481	4,1132	4,2516
EUR/PLN	4,1705	0,22%	-0,10%	4,1899	4,2102	4,2557



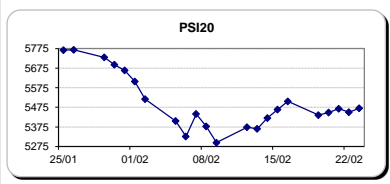
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2299	0,8794	131,28	1,1505	10,0428	7,4459	1,5567	1,57069	3,9838	9,6545
USD	0,8133	-	0,7157	106,59	0,9360	8,1745	6,0553	1,2677	1,2786	3,2453	7,8537

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,730	-0,11	-8,53
BANCO BPI	1,212	0,00	3,32
BCP	0,2861	-1,17	5,18
CORT. AMORIM	10,300	0,59	0,00
CTT	3,412	-0,81	-2,71
EDP	2,800	2,68	-2,95
EDP R	7,150	0,14	2,63
GALP	14,850	0,47	-3,10
J MARTINS	17,595	0,63	8,64
MOTA ENGIL	3,970	2,85	8,38
NOS	5,060	1,48	-7,68
PHAROL	0,227	-0,88	-9,40
NAVIGATOR	4,420	-2,08	3,95
REN	2,510	1,29	1,25
SEMAPA	18,980	1,39	6,66
SONAE CAP.	1,068	-0,19	20,41
SONAE SGPS	1,214	1,00	7,82

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	2,85
EDP	2,68
NOS	1,48
SEMAPA	1,39
REN	1,29
SONAE CAP.	-0,19
CTT	-0,81
PHAROL	-0,88
BCP	-1,17
NAVIGATOR	-2,08



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.469,91	0,36%	1,51%	5.793,38	4.569,07
CAC40	5.317,37	0,15%	0,09%	5.567,03	4.806,49
ESTX 50 PR	3.441,46	0,28%	-1,78%	3.708,82	3.280,36
XTRA DAX	12.483,79	0,18%	-3,36%	13.596,89	11.722,35
S&P 500	2.726,05	0,81%	1,95%	2.872,87	2.322,25
IBEX 35	9.822,40	-0,55%	-2,21%	11.184,40	9.383,10
NIKKEI 225	21.892,78	0,72%	-3,83%	24.129,34	18.224,68

