

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

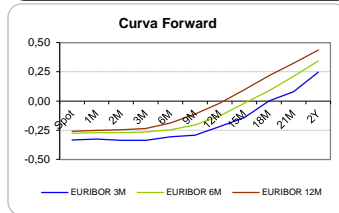
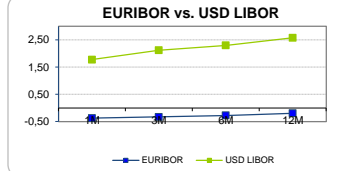
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RENTA FIXA

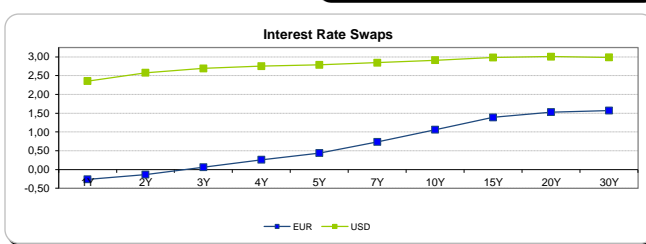
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,7766	1	19	0,5018	-0,8095
3M	-0,3270	0	0	3M	2,1245	2	29	0,6035	-0,7420
6M	-0,2710	0	1	6M	2,3043	2	25	0,7094	-0,6594
12M	-0,1910	0	0	12M	2,5776	2	25	0,9309	-0,5302

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2599	0	0	-0,0230	0,8370	1,3595
2Y	-0,1340	-1	0	0,2050	0,9871	1,4540
3Y	0,0630	-1	-1	0,4188	1,1105	1,5410
4Y	0,2620	-1	-3	0,5955	1,2180	1,6140
5Y	0,4410	-1	-5	0,7460	1,3155	1,6780
7Y	0,7360	-1	-7	0,9920	1,4740	1,7924
10Y	1,0610	-1	-9	1,2630	1,6464	1,8875
15Y	1,3910	-1	-8	1,5212	1,7775	1,9295
20Y	1,5310	-2	-8	1,6240	1,8017	1,8910
30Y	1,5730	-2	-7	1,6298	1,7455	1,7985

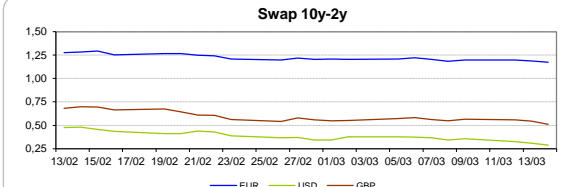
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3580	1	21	2,7616	2,8705	2,9129
2Y	2,5780	0	23	2,8146	2,8980	2,9134
3Y	2,6910	0	20	2,8225	2,8805	2,9110
4Y	2,7530	-1	18	2,8295	2,9121	2,9140
5Y	2,7890	-1	15	2,8380	2,8945	2,9755
7Y	2,8450	-1	10	2,8665	2,9080	3,0064
10Y	2,9120	-1	6	2,9110	2,9550	2,9865
15Y	2,9830	-2	5	2,9460	2,9780	2,9905
20Y	3,0070	-1	4	2,9505	2,9630	2,9650
30Y	2,9860	-1	3	2,9135	2,9474	2,9165

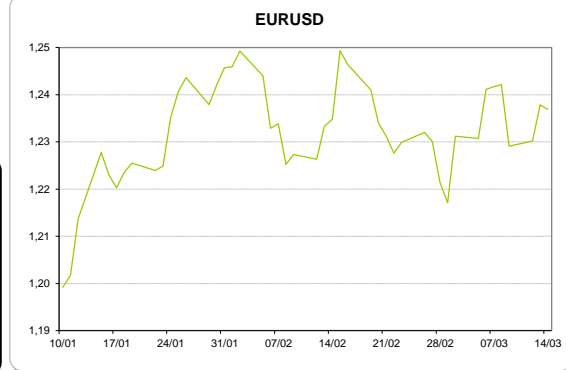
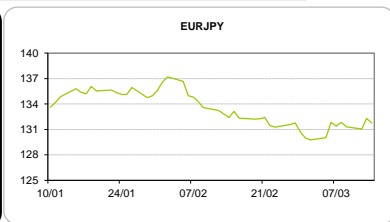
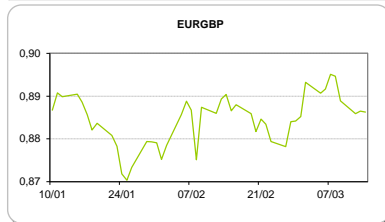


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,61	-0,03	0,59	OT 2Y	-0,111	0,00	-2,80
JETFUEL	611,85	-2,15	-5,90	OT 5Y	0,472	-0,01	-15,30
DIESEL	575,75	2,50	22,12	OT 10Y	1,804	0,00	-27,20
COBRE	6.952,50	32,00	-43,00	BUND 10Y	0,163	-2,91	-19,50
ZINCO	3.293,50	56,25	-183,00	SCHATZ 2Y	0,062	-0,69	-7,10
OURO	1.324,70	-1,75	-25,97	T-NOTE 10Y	3,540	-2,51	-2,50
TRIGO	489,25	2,75	20,00	T-NOTE 2Y	2,739	-1,94	8,50
LICENÇA C02	11,20	-0,20	1,60	GILT 10Y	1,627	-4,28	-16,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2369	-0,07%	0,17%	1,2459	1,2550	1,2749
EUR/GBP	0,8863	0,02%	0,46%	0,8889	0,8919	0,8985
EUR/JPY	131,77	0,41%	0,48%	131,77	131,77	131,77
EUR/CHF	1,1700	-0,03%	-1,10%	1,1688	1,1677	1,1653
EUR/BRL	4,0369	0,10%	-0,67%	4,1001	4,1664	4,3014
EUR/PLN	4,1980	0,35%	-1,03%	4,2178	4,2376	4,2842



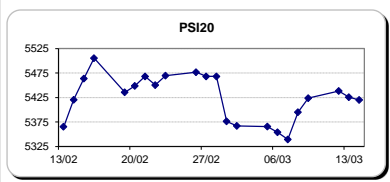
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2369	0,8863	131,77	1,1700	10,1103	7,4494	1,6009	1,57125	4,0369	9,5605
USD	0,8089	-	0,7163	106,375	0,9469	8,1869	6,0256	1,2948	1,2682	3,2587	7,7481

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,885	0,62	-5,53
BANCO BPI	1,136	-0,35	-3,15
BCP	0,2861	-1,68	5,18
-	-	-	-
CORT. AMORIM	10,100	1,00	-1,94
CTT	3,100	-1,27	-11,61
EDP	3,052	0,07	5,79
EDP R	7,545	1,34	8,30
GALP	15,110	0,20	-1,40
J MARTINS	15,115	-0,59	-6,67
MOTA ENGIL	3,610	3,00	-1,45
NOS	4,900	1,11	-10,60
PHAROL	0,237	-1,66	-5,20
NAVIGATOR	4,596	0,17	8,09
REN	2,480	-0,80	0,04
SEMAPA	19,080	0,00	7,22
SONAE CAP.	0,931	-1,79	4,96
SONAE SGPS	1,124	-0,71	-0,18
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	3,00
EDP R	1,34
NOS	1,11
CORT. AMORI	1,00
ALTRI	0,62
REN	-0,80
CTT	-1,27
PHAROL	-1,66
BCP	-1,68
SONAE CAP.	-1,79



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.420,00	-0,10%	0,59%	5.793,38	4.569,07
CAC40	5.233,36	-0,18%	-1,49%	5.567,03	4.953,57
ESTX 50 PR	3.390,98	-0,19%	-3,22%	3.708,82	3.306,66
XTRA DAX	12.237,74	0,14%	-5,26%	13.596,89	11.830,98
S&P 500	2.749,97	-0,55%	2,86%	2.872,87	2.322,25
IBEX 35	9.688,50	-0,03%	-3,54%	11.184,40	9.494,50
NIKKEI 225	21.777,29	-0,87%	-4,34%	24.129,34	18.224,68

