

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

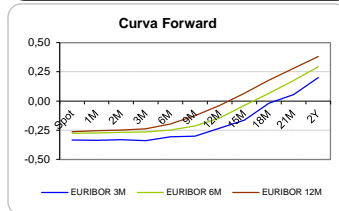
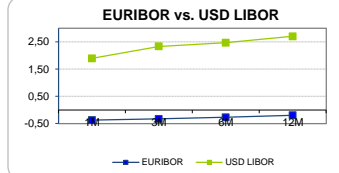
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RENTA FIXA

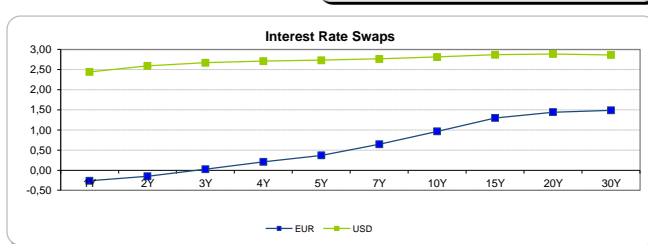
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,8971	0	19	0,5126	-0,7884
3M	-0,3290	0	0	3M	2,3375	1	29	0,7566	-0,7350
6M	-0,2700	0	0	6M	2,4722	1	23	0,8758	-0,6498
12M	-0,1910	0	0	12M	2,7083	1	20	1,0376	-0,5232

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2605	0	0	-0,0378	0,7501	1,2482
2Y	-0,1490	0	-3	0,1692	0,8828	1,3457
3Y	0,0270	0	-5	0,3610	1,0034	1,4314
4Y	0,2070	0	-7	0,5228	1,1122	1,5098
5Y	0,3700	0	-8	0,6650	1,2080	1,5710
7Y	0,6470	-1	-11	0,9038	1,3735	1,6930
10Y	0,9660	-1	-12	1,1764	1,5482	1,8020
15Y	1,3010	0	-12	1,4359	1,6855	1,8472
20Y	1,4440	0	-12	1,5395	1,7126	1,8101
30Y	1,4900	0	-12	1,5510	1,6638	1,7202

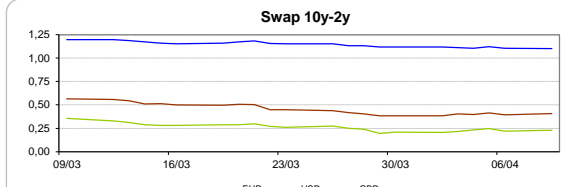
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4420	-1	14	2,7596	2,8504	2,8554
2Y	2,5950	-3	8	2,8066	2,8506	2,8721
3Y	2,6720	-4	5	2,8203	2,8413	2,8898
4Y	2,7110	-4	2	2,8260	2,8602	2,9015
5Y	2,7330	-5	0	2,8331	2,8709	2,9177
7Y	2,7650	-5	-3	2,8503	2,8860	2,9424
10Y	2,8130	-5	-6	2,8871	2,9345	2,9621
15Y	2,8700	-5	-7	2,9274	2,9560	2,9755
20Y	2,8910	-4	-8	2,9353	2,9496	2,9518
30Y	2,8660	-4	-8	2,9004	2,8996	2,8952

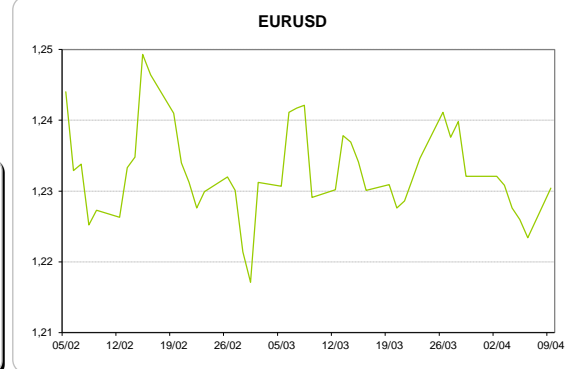
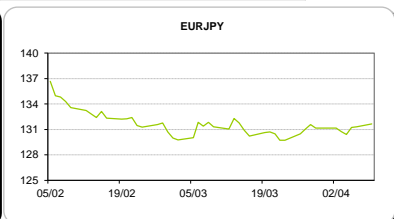
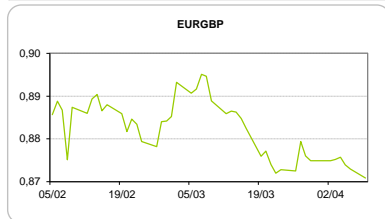


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,43	1,32	3,16	OT 2Y	-0,224	0,01	-11,70
JETFUEL	656,38	0,00	25,63	OT 5Y	0,316	0,00	-19,10
DIESEL	614,13	0,00	33,13	OT 10Y	1,697	0,01	-12,60
COBRE	6.754,50	-47,00	-235,00	BUND 10Y	0,052	1,44	-16,00
ZINCO	3.233,50	-6,00	-70,50	SCHATZ 2Y	0,039	1,15	-4,10
OURO	1.333,45	-0,20	10,15	T-NOTE 10Y	3,514	2,16	-6,80
TRIGO	489,75	17,50	0,50	T-NOTE 2Y	2,747	1,94	-1,90
LICENÇA C02	13,33	0,34	2,21	GILT 10Y	1,578	1,16	-8,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2304	0,57%	0,11%	1,2388	1,2479	1,2678
EUR/GBP	0,87088	0,24%	2,07%	0,8734	0,8764	0,8832
EUR/JPY	131,66	-0,26%	-0,27%	131,66	131,66	131,66
EUR/CHF	1,1796	-0,15%	-0,72%	1,1784	1,1772	1,1749
EUR/BRL	4,1942	-1,29%	-4,44%	4,2570	4,3211	4,4475
EUR/PLN	4,1919	0,16%	0,06%	4,2132	4,2353	4,2808



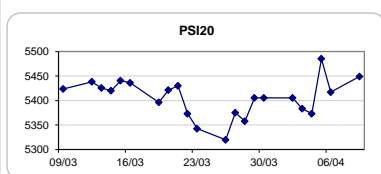
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2304	0,8709	131,66	1,1796	10,2967	7,4470	1,5653	1,59875	4,1942	9,5813
USD	0,8121	-	0,7078	107,05	0,9576	8,3697	6,0481	1,2729	1,3000	3,3877	7,7836

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,510	-1,25	6,56
BANCO BPI	1,142	0,71	-2,64
BCP	0,2726	0,66	0,22
-	-	-	-
CORT. AMORIM	11,160	1,64	8,35
CTT	3,120	-1,27	-11,04
EDP	3,205	3,82	11,09
EDP R	7,970	-0,38	14,40
GALP	15,865	0,41	3,52
J MARTINS	14,340	0,35	-11,45
MOTA ENGIL	3,140	1,95	-14,28
NOS	4,850	0,41	-11,51
PHAROL	0,213	-2,74	-14,80
NAVIGATOR	4,720	-0,17	11,01
REN	2,546	0,39	2,70
SEMAPA	18,680	-1,27	4,97
SONAE CAP.	0,926	0,11	4,40
SONAE SGPS	1,098	-0,09	-2,49
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
EDP	3,82
MOTA ENGIL	1,95
CORT. AMORI	1,64
BANCO BPI	0,71
BCP	0,66
EDP R	-0,38
ALTRI	-1,25
CTT	-1,27
SEMAPA	-1,27
PHAROL	-2,74



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.448,99	0,59%	1,13%	5.793,38	4.871,47
CAC40	5.263,39	0,10%	-0,93%	5.567,03	4.980,41
ESTX 50 PR	3.414,85	0,20%	-2,54%	3.708,82	3.261,86
XTRA DAX	12.261,75	0,17%	-5,08%	13.596,89	11.726,62
S&P 500	2.647,08	1,64%	-0,99%	2.872,87	2.328,95
IBEX 35	9.742,80	0,62%	-3,00%	11.184,40	9.327,60
NIKKEI 225	21.678,26	0,51%	-4,77%	24.129,34	18.224,68

