

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

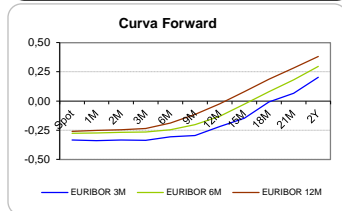
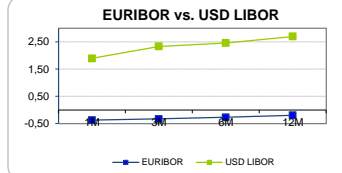
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RENTA FIXA

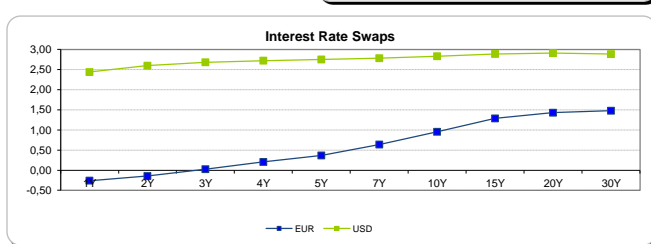
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,8944	0	14	0,5120	-0,7892
3M	-0,3290	0	0	3M	2,3390	0	25	0,7642	-0,7352
6M	-0,2700	0	0	6M	2,4675	0	20	0,8793	-0,6500
12M	-0,1900	0	0	12M	2,7042	0	16	1,0411	-0,5234

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2595	0	0	-0,0268	0,7499	1,2237
2Y	-0,1460	0	-2	0,1788	0,8773	1,3162
3Y	0,0280	0	-5	0,3702	0,9919	1,3965
4Y	0,2060	0	-8	0,5270	1,0943	1,4740
5Y	0,3660	0	-10	0,6632	1,1850	1,5440
7Y	0,6380	0	-12	0,8925	1,3465	1,6624
10Y	0,9530	0	-13	1,1585	1,5222	1,7610
15Y	1,2870	-1	-12	1,4151	1,6584	1,8085
20Y	1,4310	-1	-11	1,5180	1,6852	1,7725
30Y	1,4770	-1	-11	1,5252	1,6325	1,6840

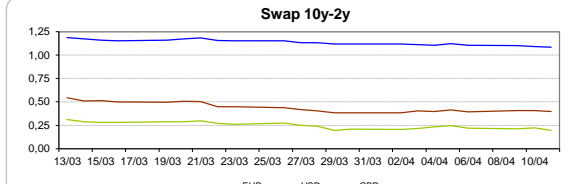
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4400	0	10	2,7793	2,7930	2,8110
2Y	2,5980	0	2	2,8030	2,8284	2,8405
3Y	2,6810	1	-1	2,7980	2,8160	2,8070
4Y	2,7240	1	-4	2,8020	2,7930	2,8390
5Y	2,7500	2	-5	2,8040	2,8020	2,8874
7Y	2,7840	2	-7	2,7875	2,8335	2,8715
10Y	2,8320	2	-9	2,8692	2,8610	2,8885
15Y	2,8890	2	-11	2,8730	2,8850	2,8940
20Y	2,9100	2	-11	2,8645	2,8720	2,8705
30Y	2,8850	2	-12	2,8370	2,8420	2,8340

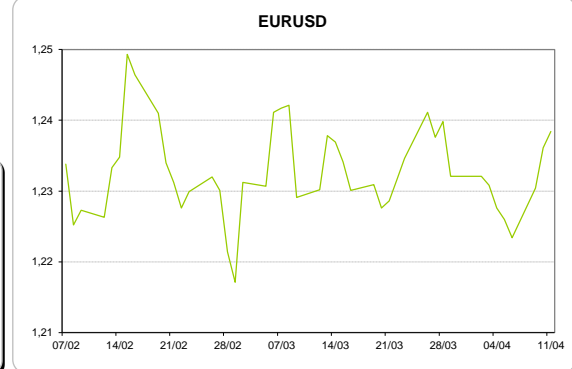
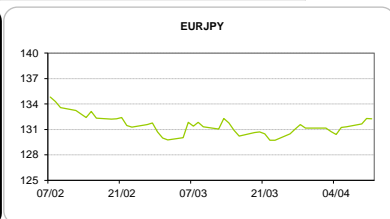
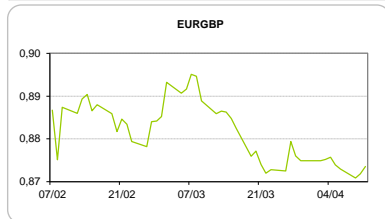


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,50	1,46	7,23	OT 2Y	-0,204	0,02	-12,90
JETFUEL	676,66	15,58	45,78	OT 5Y	0,310	-0,03	-18,60
DIESEL	630,23	7,25	49,10	OT 10Y	1,707	-0,02	-12,10
COBRE	6.968,50	115,00	-17,00	BUND 10Y	0,041	-3,10	-16,60
ZINCO	3.239,00	30,00	-36,75	SCHATZ 2Y	0,050	-1,15	-2,30
OURO	1.363,38	23,91	40,08	T-NOTE 10Y	3,505	-1,33	-7,50
TRIGO	507,75	-0,75	2,25	T-NOTE 2Y	2,755	-0,78	-0,70
LICENÇA C02	13,40	0,02	2,28	GILT 10Y	1,561	-2,41	-12,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2384	0,19%	0,67%	1,2469	1,2563	1,2764
EUR/GBP	0,8736	-0,20%	1,41%	0,8761	0,8792	0,8858
EUR/JPY	132,26	0,02%	-0,92%	132,26	132,26	132,26
EUR/CHF	1,1858	-0,31%	-1,43%	1,1846	1,1834	1,1810
EUR/BRL	4,203	0,27%	-4,28%	4,2670	4,3310	4,4584
EUR/PLN	4,1864	0,02%	0,43%	4,2077	4,2311	4,2764



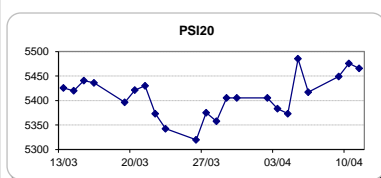
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2384	0,8736	132,26	1,1858	10,3094	7,4457	1,5568	1,59441	4,2030	9,6062
USD	0,8076	-	0,7039	106,735	0,9570	8,3239	6,0127	1,2568	1,2873	3,3942	7,7612

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,500	-0,18	6,36
BANCO BPI	1,150	0,00	-1,96
BCP	0,2733	-0,80	0,48
-	-	-	-
CORT. AMORIM	11,360	0,00	10,29
CTT	3,110	-1,27	-11,32
EDP	3,149	-1,62	9,15
EDP R	8,005	-0,25	14,90
GALP	16,145	0,75	5,35
J MARTINS	14,475	1,15	-10,62
MOTA ENGIL	3,275	0,92	-10,59
NOS	4,870	1,29	-11,15
PHAROL	0,206	-1,67	-17,80
NAVIGATOR	4,690	-0,21	10,30
REN	2,550	-0,23	2,86
SEMAPA	18,340	-2,13	3,06
SONAE CAP.	0,970	-1,12	9,36
SONAE SGPS	1,110	-1,33	-1,42
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
NOS	1,29
J MARTINS	1,15
MOTA ENGIL	0,92
GALP	0,75
CTT	-1,27
SONAE SGPS	-1,33
EDP	-1,62
PHAROL	-1,67
SEMAPA	-2,13



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.465,71	-0,18%	1,44%	5.793,38	4.871,47
CAC40	5.277,94	-0,56%	-0,65%	5.567,03	4.980,41
ESTX 50 PR	3.419,71	-0,55%	-2,40%	3.708,82	3.261,86
XTRA DAX	12.293,97	-0,83%	-4,83%	13.596,89	11.726,62
S&P 500	2.649,33	-0,29%	-0,91%	2.872,87	2.328,95
IBEX 35	9.735,80	-0,28%	-3,07%	11.184,40	9.327,60
NIKKEI 225	21.687,10	-0,49%	-4,73%	24.129,34	18.224,68

