

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

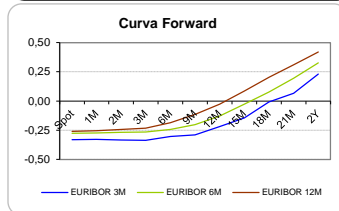
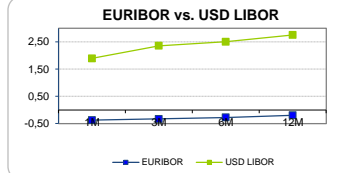
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RENTA FIXA

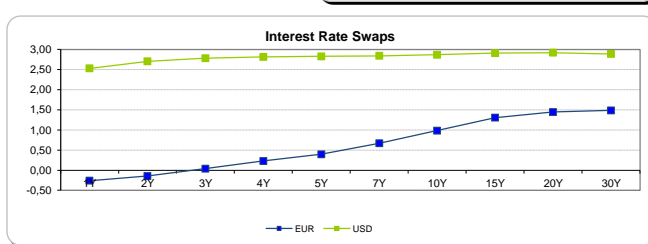
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,8983	0	6	0,5470	-0,7862
3M	-0,3280	0	0	3M	2,3616	0	14	0,7902	-0,7312
6M	-0,2710	0	0	6M	2,5094	1	12	0,8982	-0,6500
12M	-0,1890	0	0	12M	2,7584	1	13	1,0510	-0,5182

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2595	0	1	-0,0274	0,8162	1,3338
2Y	-0,1430	1	1	0,1968	0,9595	1,4333
3Y	0,0400	2	0	0,4010	1,0832	1,5220
4Y	0,2290	3	0	0,5738	1,1944	1,5940
5Y	0,3970	4	-1	0,7226	1,2932	1,6650
7Y	0,6700	4	-2	0,9704	1,4560	1,7570
10Y	0,9850	4	-3	1,2458	1,6280	1,8680
15Y	1,3080	4	-4	1,5017	1,7588	1,9100
20Y	1,4470	3	-5	1,6050	1,7831	1,8720
30Y	1,4860	3	-5	1,6103	1,7248	1,7786

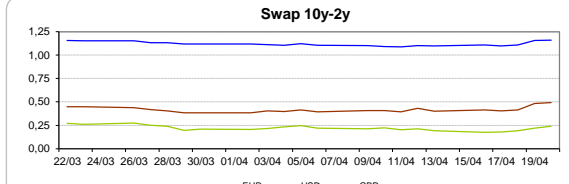
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5310	2	12	2,9234	3,0020	3,0116
2Y	2,7060	2	10	2,9400	2,9950	2,9800
3Y	2,7840	1	8	2,9823	2,9900	2,9910
4Y	2,8150	1	6	2,9660	2,9870	3,0080
5Y	2,8290	1	4	2,9915	2,9935	3,0519
7Y	2,8430	1	1	2,9800	3,0140	3,0440
10Y	2,8690	0	-2	3,0050	3,0360	3,0550
15Y	2,9090	0	-4	3,0320	3,0741	3,0818
20Y	2,9210	0	-4	3,0560	3,0607	3,0553
30Y	2,8880	-1	-5	3,0118	2,9810	2,9968

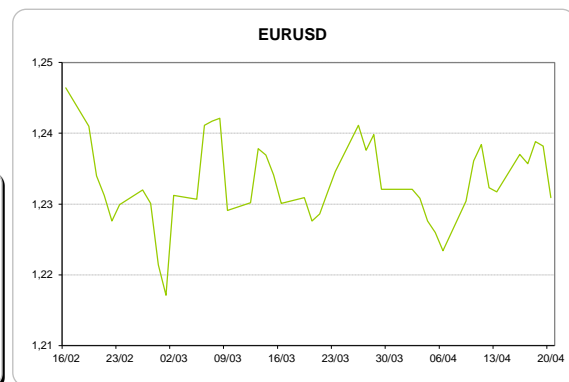
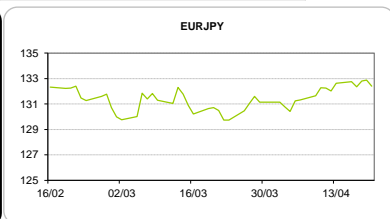
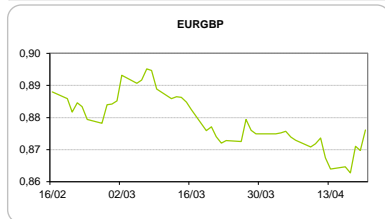


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,70	-0,08	6,57	OT 2Y	-0,162	0,03	-8,20
JETFUEL	696,00	-6,75	57,25	OT 5Y	0,589	-0,01	15,00
DIESEL	646,00	-8,25	47,50	OT 10Y	1,655	0,00	-10,40
COBRE	6.962,00	-38,00	130,00	BUND 10Y	0,133	-0,53	-2,80
ZINCO	3.223,00	-40,50	-38,50	SCHATZ 2Y	0,055	-0,69	1,10
OURO	1.338,47	-7,13	27,17	T-NOTE 10Y	3,631	1,18	2,50
TRIGO	482,50	-8,25	13,75	T-NOTE 2Y	2,867	0,39	7,70
LICENÇA C02	13,06	-0,40	1,51	GILT 10Y	1,645	-2,73	-6,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2309	-0,59%	0,27%	1,2395	1,2487	1,2692
EUR/GBP	0,87608	-0,72%	0,12%	0,8786	0,8814	0,8879
EUR/JPY	132,41	0,36%	-1,28%	132,41	132,41	132,41
EUR/CHF	1,1970	0,19%	-2,18%	1,1959	1,1947	1,1929
EUR/BRL	4,1961	-0,42%	-3,37%	4,2589	4,3191	4,4438
EUR/PLN	4,1718	-0,11%	1,40%	4,1935	4,2166	4,2632



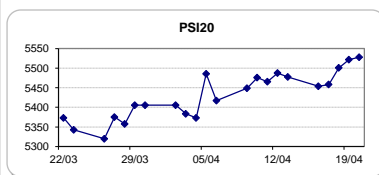
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2309	0,8761	132,41	1,1970	10,3753	7,4481	1,5647	1,60148	4,1961	9,6118
USD	0,8146	-	0,7131	107,72	0,9744	8,4479	6,0671	1,2726	1,3038	3,4110	7,8284

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,900	1,90	14,10
BANCO BPI	1,146	-0,17	-2,30
BCP	0,2888	1,19	6,18
CORT. AMORIM	11,300	-0,70	9,71
CTT	3,046	0,20	-13,15
EDP	3,205	-0,06	11,09
EDP R	7,905	0,25	13,46
GALP	15,950	-0,99	4,08
J MARTINS	14,200	0,07	-12,32
MOTA ENGIL	3,555	0,99	-2,95
NOS	4,950	0,04	-9,69
PHAROL	0,214	6,22	-14,60
NAVIGATOR	4,770	-0,42	12,18
REN	2,562	0,31	3,35
SEMAPA	18,440	-0,97	3,62
SONAE CAP.	1,006	1,11	13,42
SONAE SGPS	1,142	-0,26	1,42

Maiores ganhos/perdas	
Título	Varição %
PHAROL	6,22
ALTRI	1,90
BCP	1,19
SONAE CAP.	1,11
MOTA ENGIL	0,99
SONAE SGPS	-0,26
NAVIGATOR	-0,42
CORT. AMORI	-0,70
SEMAPA	-0,97
GALP	-0,99



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.527,86	0,11%	2,59%	5.793,38	4.871,47
CAC40	5.412,83	0,39%	1,89%	5.567,03	4.989,26
ESTX 50 PR	3.494,20	0,22%	-0,28%	3.708,82	3.261,86
XTRA DAX	12.540,50	-0,21%	-2,92%	13.596,89	11.726,62
S&P 500	2.675,20	-0,67%	0,06%	2.872,87	2.340,91
IBEX 35	9.884,20	0,16%	-1,59%	11.184,40	9.327,60
NIKKEI 225	22.162,24	-0,13%	-2,65%	24.129,34	18.420,82

