

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

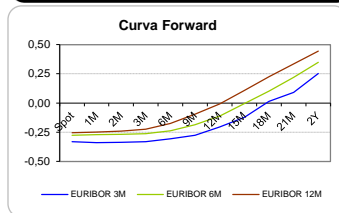
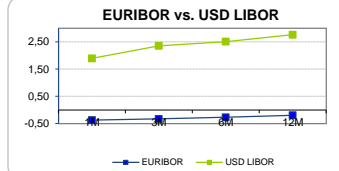
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RENTA FIXA

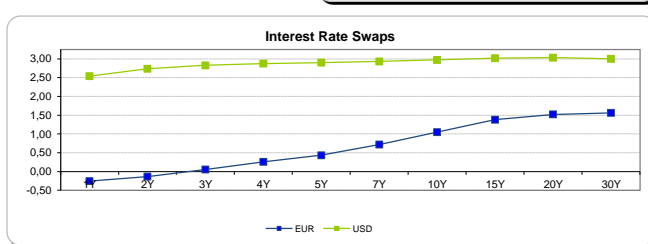
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,8971	0	2	0,5291	-0,7882
3M	-0,3280	0	0	3M	2,3595	0	7	0,7512	-0,7312
6M	-0,2700	0	0	6M	2,5156	0	7	0,8544	-0,6500
12M	-0,1890	0	0	12M	2,7688	1	10	1,0214	-0,5182

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2551	0	1	-0,0156	0,8350	1,3660
2Y	-0,1340	1	2	0,2145	0,9780	1,4590
3Y	0,0570	1	3	0,4220	1,1060	1,5480
4Y	0,2570	2	4	0,5950	1,2160	1,6260
5Y	0,4330	3	4	0,7460	1,3160	1,6950
7Y	0,7210	3	5	0,9950	1,4820	1,7980
10Y	1,0490	4	6	1,2710	1,6550	1,8940
15Y	1,3790	4	7	1,5307	1,7881	1,9350
20Y	1,5220	4	8	1,6298	1,8076	1,8950
30Y	1,5630	4	8	1,6320	1,7450	1,7990

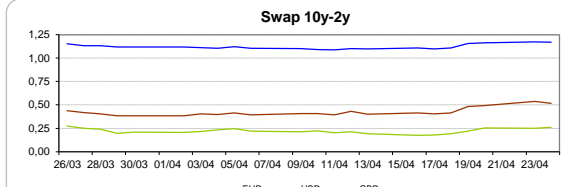
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5410	1	11	2,9637	3,0540	3,0140
2Y	2,7340	2	10	2,9900	3,0430	3,0240
3Y	2,8290	2	9	3,0130	3,0310	3,0200
4Y	2,8740	3	8	3,0150	3,0185	3,0320
5Y	2,8990	3	7	3,0130	3,0220	3,1034
7Y	2,9310	4	6	3,0250	3,0350	3,0730
10Y	2,9720	4	5	3,0565	3,0535	3,0710
15Y	3,0180	4	4	3,0625	3,0870	3,0705
20Y	3,0320	4	4	3,0610	3,0695	3,0500
30Y	3,0020	4	3	3,0060	2,9975	2,9875

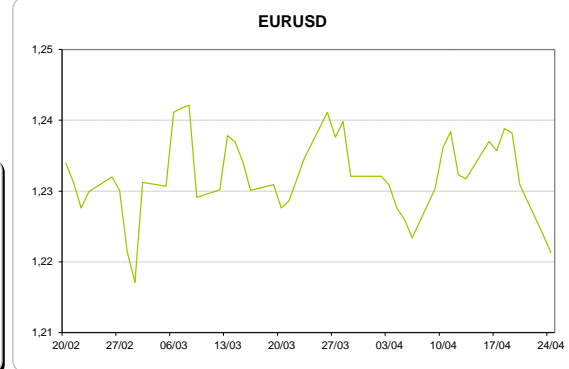
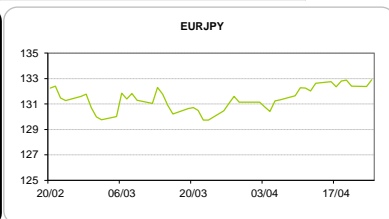
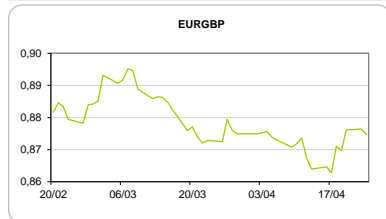


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,67	-0,04	4,86	OT 2Y	-0,162	-0,02	-1,70
JETFUEL	707,75	7,00	52,35	OT 5Y	0,579	-0,02	18,40
DIESEL	657,50	6,50	42,35	OT 10Y	1,678	-0,02	-4,30
COBRE	6.927,50	-48,50	283,50	BUND 10Y	0,169	0,23	8,40
ZINCO	3.222,50	-10,00	3,50	SCHATZ 2Y	0,069	0,00	5,10
OURO	1.329,12	4,25	-18,13	T-NOTE 10Y	3,680	0,68	14,50
TRIGO	472,25	-2,25	-4,25	T-NOTE 2Y	2,895	0,78	14,80
LICENÇA C02	13,23	0,34	0,62	GILT 10Y	1,706	2,05	7,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2213	-0,20%	-1,60%	1,2299	1,2391	1,2596
EUR/GBP	0,87468	0,20%	-0,25%	0,8771	0,8800	0,8866
EUR/JPY	132,92	-0,41%	-1,84%	132,92	132,92	132,92
EUR/CHF	1,1986	-0,36%	-1,82%	1,1975	1,1964	1,1946
EUR/BRL	4,2388	-0,54%	-2,67%	4,3007	4,3620	4,4893
EUR/PLN	4,2097	-0,19%	0,27%	4,2311	4,2542	4,3011

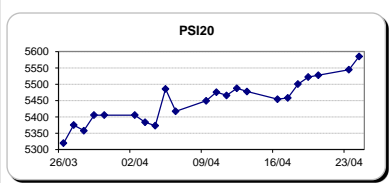


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,2213	0,8747	132,92	1,1986	10,4100	7,4483	1,5676	1,60892	4,2388
USD	0,8186	-	0,716	109,165	0,9809	8,5059	6,0969	1,2828	1,3166	3,4734
										9,6621
										7,9078

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	6,150	2,33	18,93
BANCO BPI	1,190	-1,65	1,45
BCP	0,2918	0,31	7,28
-	-	-	-
CORT. AMORIM	11,180	0,72	8,54
CTT	3,062	1,12	-12,69
EDP	3,237	0,75	12,20
EDP R	7,970	0,50	14,40
GALP	16,115	-0,80	5,15
J MARTINS	14,375	2,35	-11,24
MOTA ENGIL	3,565	-1,52	-2,68
NOS	4,928	-0,04	-10,09
PHAROL	0,247	8,81	-1,20
NAVIGATOR	4,854	1,38	14,16
REN	2,590	1,01	4,48
SEMAPA	18,500	1,09	3,96
SONAE CAP.	1,012	1,20	14,09
SONAE SGPS	1,153	0,44	2,40
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
PHAROL	8,81
J MARTINS	2,35
ALTRI	2,33
NAVIGATOR	1,38
SONAE CAP.	1,20
NOS	-0,04
GALP	-0,80
MOTA ENGIL	-1,52
BANCO BPI	-1,65



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.585,28	0,74%	3,66%	5.793,38	4.946,90
CAC40	5.444,16	0,10%	2,48%	5.567,03	4.995,07
ESTX 50 PR	3.510,88	-0,06%	0,20%	3.708,82	3.261,86
XTRA DAX	12.550,82	-0,17%	-2,84%	13.596,89	11.726,62
S&P 500	2.669,66	-0,02%	-0,15%	2.872,87	2.352,72
IBEX 35	9.883,40	-0,39%	-1,60%	11.184,40	9.327,60
NIKKEI 225	22.278,12	0,86%	-2,14%	24.129,34	18.840,13

