

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

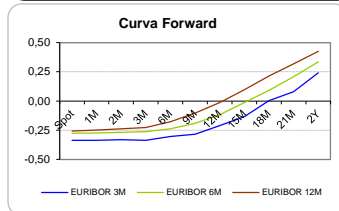
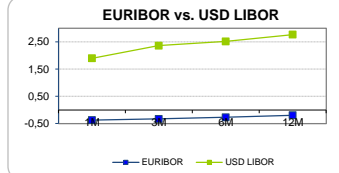
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RENTA FIXA

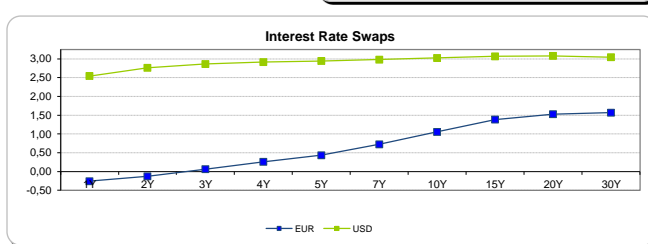
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,8999	0	2	0,5371	-0,7862
3M	-0,3280	0	0	3M	2,3656	0	7	0,7586	-0,7292
6M	-0,2690	0	0	6M	2,5193	0	7	0,8575	-0,6500
12M	-0,1890	0	0	12M	2,7719	0	11	1,0289	-0,5184

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2559	0	1	-0,0125	0,8211	1,3380
2Y	-0,1280	0	3	0,2064	0,9672	1,4404
3Y	0,0640	1	3	0,4095	1,0885	1,5165
4Y	0,2590	1	4	0,5833	1,1963	1,6054
5Y	0,4340	1	4	0,7308	1,2916	1,6470
7Y	0,7260	2	5	0,9734	1,4565	1,7672
10Y	1,0560	2	7	1,2456	1,6236	1,8753
15Y	1,3840	2	7	1,5035	1,7582	1,9181
20Y	1,5260	2	8	1,6061	1,7834	1,8795
30Y	1,5670	1	8	1,6128	1,7255	1,7771

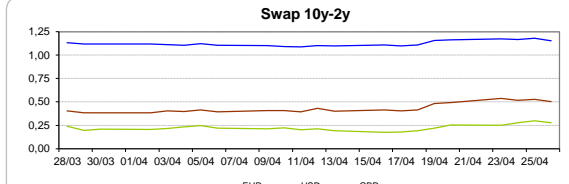
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5430	0	12	2,9522	3,0630	3,0680
2Y	2,7600	1	16	3,0043	3,0535	3,0982
3Y	2,8620	1	17	3,0020	3,0757	3,0670
4Y	2,9130	1	17	3,0150	3,0450	3,0830
5Y	2,9430	2	17	3,0250	3,0690	3,1341
7Y	2,9810	2	16	3,0420	3,1128	3,1513
10Y	3,0240	2	15	3,0973	3,1080	3,1611
15Y	3,0660	2	13	3,1212	3,1469	3,1571
20Y	3,0780	2	12	3,1222	3,1090	3,1317
30Y	3,0450	2	11	3,0788	3,0788	3,0692

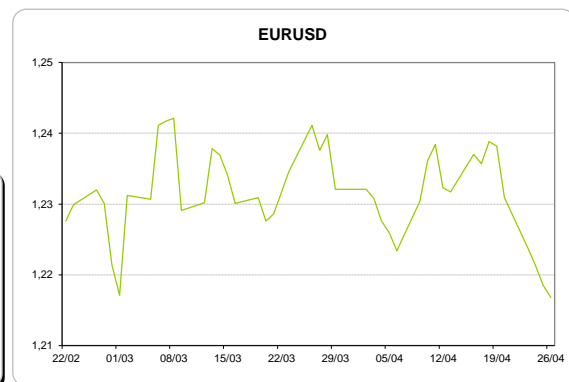
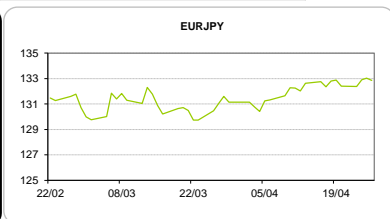
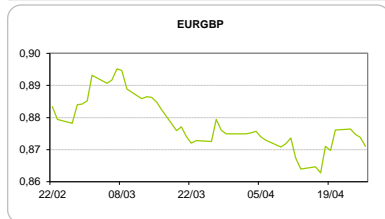


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,32	0,32	4,80	OT 2Y	-0,174	-0,02	-3,20
JETFUEL	709,75	9,25	52,62	OT 5Y	0,600	-0,02	27,50
DIESEL	662,00	10,25	45,12	OT 10Y	1,685	-0,03	1,70
COBRE	6.977,50	-5,00	348,00	BUND 10Y	0,127	-4,58	6,90
ZINCO	3.132,00	-71,00	-87,00	SCHATZ 2Y	0,055	-0,92	3,90
OURO	1.317,91	-5,21	-35,53	T-NOTE 10Y	3,678	-2,20	17,40
TRIGO	491,50	-7,50	20,00	T-NOTE 2Y	2,883	0,00	16,00
LICENÇA C02	13,49	0,23	0,50	GILT 10Y	1,671	-3,32	7,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2168	-0,14%	-1,96%	1,2254	1,2346	1,2549
EUR/GBP	0,871	0,32%	0,17%	0,8735	0,8763	0,8828
EUR/JPY	132,87	0,12%	-1,81%	132,87	132,87	132,87
EUR/CHF	1,1975	-0,15%	-1,72%	1,1964	1,1952	1,1935
EUR/BRL	4,2367	0,08%	-2,63%	4,3006	4,3632	4,4854
EUR/PLN	4,2287	-0,02%	-0,18%	4,2513	4,2745	4,3221



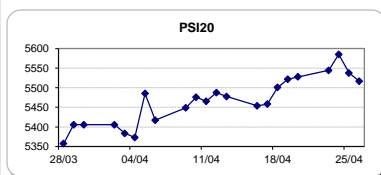
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2168	0,8710	132,87	1,1975	10,5101	7,4497	1,5588	1,60206	4,2367	9,6956
USD	0,8255	-	0,7174	109,345	0,9876	8,6237	6,1501	1,2873	1,3235	3,4951	7,9817

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,970	-0,83	15,45
BANCO BPI	1,182	-1,34	0,77
BCP	0,2795	-3,12	2,76
-	-	-	-
CORT. AMORIM	10,900	-0,91	5,83
CTT	3,036	-0,52	-13,43
EDP	3,178	-1,00	10,16
EDP R	8,020	0,88	15,11
GALP	15,885	0,67	3,65
J MARTINS	14,365	0,21	-11,30
MOTA ENGIL	3,570	-0,14	-2,54
NOS	4,954	1,27	-9,62
PHAROL	0,261	0,38	4,40
NAVIGATOR	4,828	0,17	13,55
REN	2,560	-0,08	3,27
SEMAPA	18,200	-1,09	2,28
SONAE CAP.	1,012	-0,78	14,09
SONAE SGPS	1,127	-1,49	0,09
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
NOS	1,27
EDP R	0,88
GALP	0,67
PHAROL	0,38
J MARTINS	0,21
EDP	-1,00
SEMAPA	-1,09
BANCO BPI	-1,34
SONAE SGPS	-1,49
BCP	-3,12



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.516,79	-0,38%	2,38%	5.793,38	5.014,62
CAC40	5.453,58	0,74%	2,65%	5.567,03	4.995,07
ESTX 50 PR	3.506,03	0,58%	0,06%	3.708,82	3.261,86
XTRA DAX	12.500,47	0,63%	-3,23%	13.596,89	11.726,62
S&P 500	2.661,11	0,77%	-0,52%	2.872,87	2.352,72
IBEX 35	9.902,30	0,45%	-1,41%	11.184,40	9.327,60
NIKKEI 225	22.319,61	0,47%	-1,96%	24.129,34	19.144,62

