

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

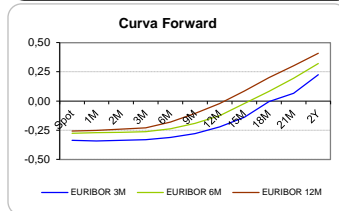
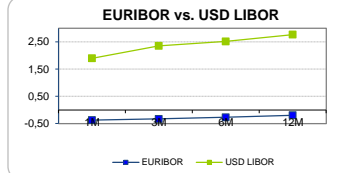
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RENTA FIXA

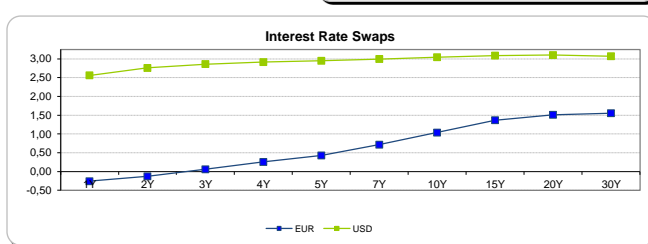
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,9008	0	2	0,5404	-0,7862
3M	-0,3290	0	0	3M	2,3588	-1	6	0,7582	-0,7292
6M	-0,2690	0	0	6M	2,5218	0	7	0,8606	-0,6500
12M	-0,1890	0	0	12M	2,7699	0	10	1,0339	-0,5184

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2565	0	1	-0,0236	0,8031	1,3117
2Y	-0,1280	0	2	0,1913	0,9459	1,4084
3Y	0,0610	0	2	0,3937	1,0666	1,4951
4Y	0,2550	0	2	0,5651	1,1750	1,5736
5Y	0,4280	-1	3	0,7113	1,2713	1,6340
7Y	0,7160	-1	3	0,9539	1,4341	1,7476
10Y	1,0380	-2	4	1,2250	1,6019	1,8490
15Y	1,3670	-2	4	1,4809	1,7358	1,8965
20Y	1,5110	-2	5	1,5859	1,7626	1,8587
30Y	1,5520	-2	5	1,5945	1,7125	1,7686

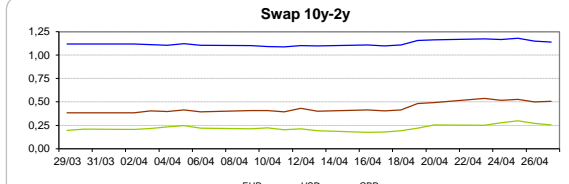
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5600	2	14	2,9320	3,0331	3,0372
2Y	2,7590	0	16	2,9797	3,0314	3,0421
3Y	2,8610	0	16	2,9969	3,0090	3,0230
4Y	2,9160	0	17	3,0061	3,0110	3,0330
5Y	2,9510	1	18	2,9870	3,0412	3,0752
7Y	2,9960	2	18	3,0241	3,0611	3,0685
10Y	3,0450	2	17	3,0513	3,0841	3,1064
15Y	3,0900	2	16	3,0749	3,0965	3,1032
20Y	3,1030	3	15	3,0500	3,0806	3,0761
30Y	3,0700	3	14	3,0050	3,0273	3,0159

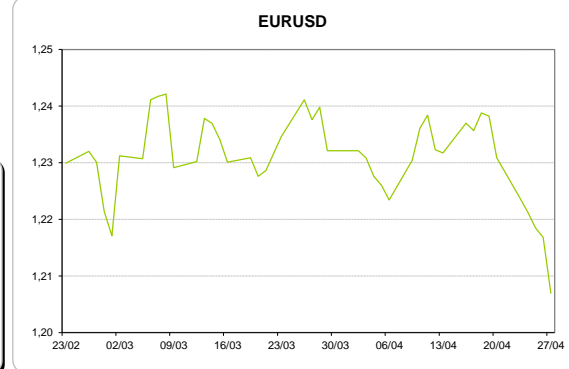
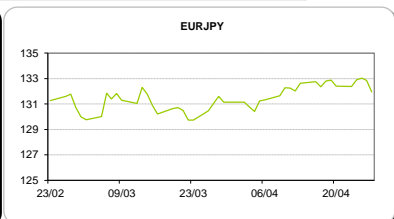
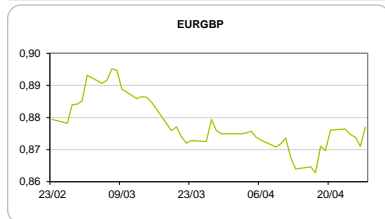


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,82	0,08	5,36	OT 2Y	-0,174	0,00	-0,40
JETFUEL	706,75	-3,00	49,62	OT 5Y	0,571	-0,03	27,60
DIESEL	659,00	-3,00	42,12	OT 10Y	1,653	-0,03	1,20
COBRE	6.967,00	-43,00	363,00	BUND 10Y	0,099	-2,89	4,70
ZINCO	3.137,50	5,50	-126,75	SCHATZ 2Y	0,041	-1,61	2,50
OURO	1.322,30	5,38	-22,79	T-NOTE 10Y	3,654	-2,03	15,00
TRIGO	494,25	4,75	27,75	T-NOTE 2Y	2,875	-0,78	12,80
LICENÇA C02	13,56	0,07	-0,12	GILT 10Y	1,606	-6,41	6,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,207	-0,81%	-2,47%	1,2156	1,2248	1,2450
EUR/GBP	0,877	-0,68%	0,27%	0,8793	0,8820	0,8884
EUR/JPY	131,95	0,70%	-0,69%	131,95	131,95	131,95
EUR/CHF	1,1969	0,03%	-1,89%	1,1956	1,1945	1,1928
EUR/BRL	4,2016	0,09%	-1,83%	4,2669	4,3279	4,4536
EUR/PLN	4,2185	0,22%	-0,15%	4,2412	4,2637	4,3110



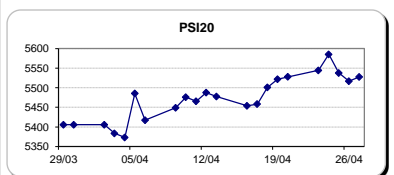
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2070	0,8770	131,95	1,1969	10,5166	7,4502	1,5566	1,59997	4,2016	9,6617
USD	0,8264	-	0,7249	109,065	0,9884	8,6841	6,1571	1,2861	1,3216	3,4674	7,9650

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	6,000	0,50	16,03
BANCO BPI	1,194	1,02	1,79
BCP	0,2818	0,82	3,60
-	-	-	-
CORT. AMORIM	11,000	0,92	6,80
CTT	3,030	-0,20	-13,60
EDP	3,068	-3,46	6,34
EDP R	8,060	0,50	15,69
GALP	15,995	0,69	4,37
J MARTINS	14,650	1,98	-9,54
MOTA ENGIL	3,575	0,14	-2,40
NOS	4,920	-0,69	-10,24
PHAROL	0,259	-0,77	3,60
NAVIGATOR	4,880	1,08	14,77
REN	2,580	0,78	4,07
SEMAPA	18,560	1,98	4,30
SONAE CAP.	1,014	0,20	14,32
SONAE SGPS	1,130	0,27	0,36
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
J MARTINS	1,98
SEMAPA	1,98
NAVIGATOR	1,08
BANCO BPI	1,02
CORT. AMORI	0,92
CTT	-0,20
NOS	-0,69
PHAROL	-0,77
EDP	-3,46



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.527,69	0,20%	2,59%	5.793,38	5.014,62
CAC40	5.483,19	0,54%	3,21%	5.567,03	4.995,07
ESTX 50 PR	3.518,78	0,36%	0,42%	3.708,82	3.261,86
XTRA DAX	12.580,87	0,64%	-2,61%	13.596,89	11.726,62
S&P 500	2.669,63	0,09%	-0,16%	2.872,87	2.352,72
IBEX 35	9.925,40	0,23%	-1,18%	11.184,40	9.327,60
NIKKEI 225	22.467,87	0,66%	-1,30%	24.129,34	19.144,62

