

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

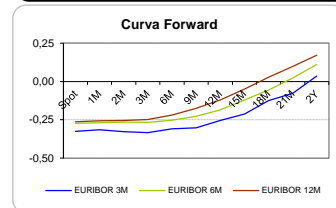
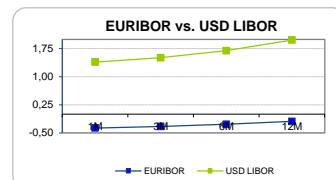
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RENDA FIXA

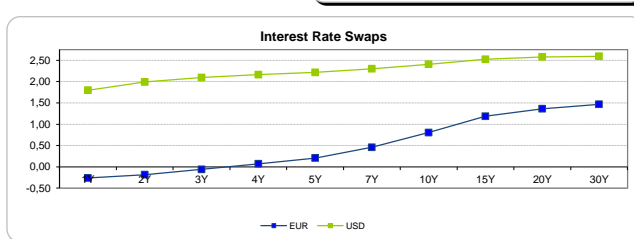
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3670	0	1	1M	1,3918	1	15	0,4980	-0,8055
3M	-0,3260	0	0	3M	1,5085	1	12	0,5220	-0,7550
6M	-0,2710	0	1	6M	1,6931	2	10	0,5865	-0,6550
12M	-0,1910	0	0	12M	1,9817	2	12	0,7774	-0,5272

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2619	0	1	-0,1206	0,4508
2Y	-0,1850	0	1	0,0220	0,5820
3Y	-0,0600	0	2	0,1666	0,7110
4Y	0,0720	-1	2	0,3015	0,8370
5Y	0,2050	-1	1	0,4340	0,9550
7Y	0,4600	-1	-1	0,6850	1,1670
10Y	0,8030	-1	-4	1,0000	1,3886
15Y	1,1850	-1	-6	1,3070	1,5724
20Y	1,3640	-1	-7	1,4403	1,6295
30Y	1,4680	-1	-7	1,5019	1,6272

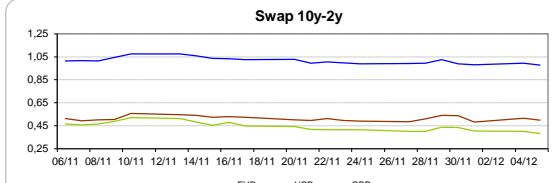
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



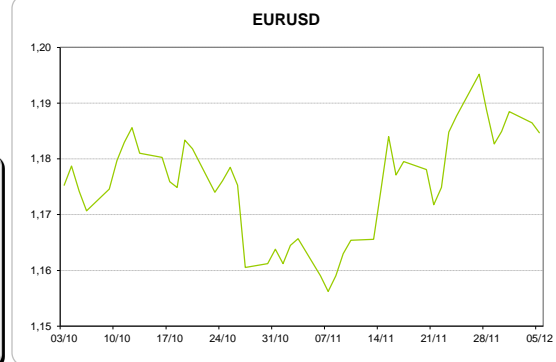
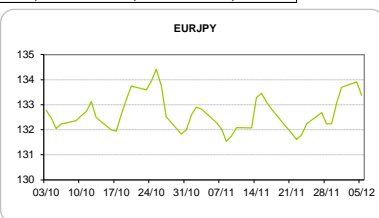
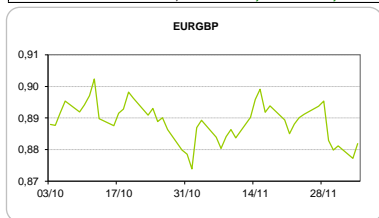
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7980	2	15	2,1842	2,3592	2,4611
2Y	1,9880	3	16	2,2494	2,3580	2,4690
3Y	2,0960	4	16	2,2675	2,4065	2,4970
4Y	2,1640	4	15	2,2950	2,4130	2,5529
5Y	2,2140	4	13	2,3225	2,4632	2,5780
7Y	2,3020	3	10	2,3790	2,4940	2,5940
10Y	2,4080	2	7	2,4778	2,5530	2,6280
15Y	2,5220	1	4	2,5530	2,6060	2,6530
20Y	2,5770	0	3	2,5680	2,6386	2,6450
30Y	2,5940	0	2	2,5620	2,5880	2,6020



COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,64	0,19	0,84	OT 2Y	-0,367	-0,12	-21,70
JETFUEL	596,16	1,88	47,47	OT 5Y	0,484	0,01	-24,90
DIESEL	558,71	-0,19	7,68	OT 10Y	1,885	-0,02	-18,30
COBRE	6.806,50	-7,00	-69,00	BUND 10Y	-0,267	-2,34	-6,30
ZINCO	3.179,00	-77,00	-54,00	SCHATZ 2Y	-0,142	-2,74	-1,80
OURO	1.264,26	-11,85	-5,46	T-NOTE 10Y	3,154	0,00	6,10
TRIGO	432,00	-3,25	-12,50	T-NOTE 2Y	2,337	1,92	17,30
LICENÇA C02	7,43	-0,12	-0,45	GILT 10Y	1,382	-2,66	-1,40


CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1847	-0,15%	2,22%	1,1917	1,1989	1,2144
EUR/GBP	0,88183	-0,52%	0,23%	0,8842	0,8866	0,8922
EUR/JPY	133,37	0,40%	-0,81%	133,37	133,37	133,37
EUR/CHF	1,1665	0,19%	-0,73%	1,1651	1,1637	1,1615
EUR/BRL	3,8179	0,78%	-1,15%	3,8771	3,9406	4,0819
EUR/PLN	4,2064	0,00%	0,76%	4,2276	4,2520	4,3029

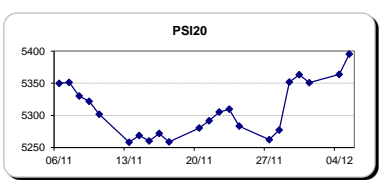

FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1847	0,8818	133,37	1,1665	9,9106	7,4416	1,5001	1,55376	3,8179	9,8035
USD	0,8452	-	0,7431	112,75	0,9873	8,4475	6,2895	1,2685	1,3140	3,2323	8,3018

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,433	2,84	40,61
BANCO BPI	1,131	-1,39	0,00
BCP	0,2663	2,46	44,37
CORT. AMORIM	11,810	1,42	38,94
CTT	3,135	-1,10	-51,36
EDP	2,905	-0,41	0,38
EDP R	6,742	-0,98	11,70
GALP	15,960	-0,16	12,47
J MARTINS	16,285	0,68	10,48
MOTA ENGIL	3,546	1,46	120,25
NOS	5,631	0,48	0,12
PHAROL	0,298	-1,00	43,96
NAVIGATOR	4,222	0,50	33,24
REN	2,528	0,08	-0,63
SEMAPA	17,005	0,29	26,90
SONAE CAP.	0,867	1,17	15,91
SONAE SGPS	1,084	2,55	24,03

Maiores ganhos/perdas	
Título	Variação %
ALTRI	2,84
SONAE SGPS	2,55
BCP	2,46
MOTA ENGIL	1,46
CORT. AMORIM	1,42
EDP	-0,41
EDP R	-0,98
PHAROL	-1,00
CTT	-1,10
BANCO BPI	-1,39



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.395,26	0,59%	15,30%	5.495,87	4.381,81
CAC40	5.375,53	-0,26%	10,56%	5.536,40	4.502,20
ESTX 50 PR	3.570,57	-0,16%	8,51%	3.708,82	2.996,30
XTRA DAX	13.048,54	-0,08%	13,65%	13.525,56	10.493,62
S&P 500	2.646,80	0,28%	18,22%	2.665,19	2.199,97
IBEX 35	10.211,30	0,03%	9,19%	11.184,40	8.512,40
NIKKEI 225	22.622,38	-0,37%	18,35%	23.382,15	18.224,68

