

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

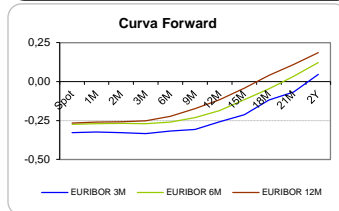
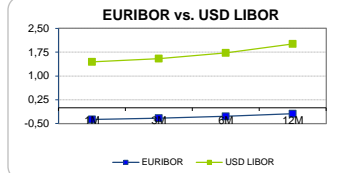
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RENTA FIXA

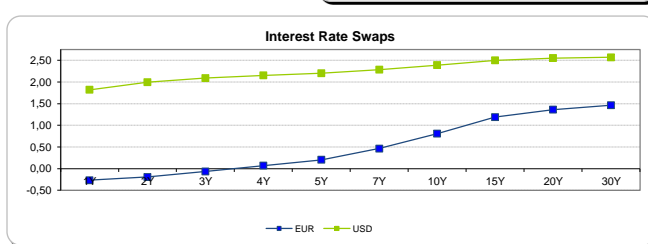
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,4444	1	20	0,4978	-0,8223
3M	-0,3270	0	0	3M	1,5488	1	14	0,5231	-0,7568
6M	-0,2710	0	0	6M	1,7299	1	13	0,5860	-0,6568
12M	-0,1910	0	0	12M	2,0108	1	14	0,7806	-0,5290

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2661	0	0	-0,1166	0,4766	0,9915
2Y	-0,1920	0	1	0,0348	0,6083	1,1018
3Y	-0,0640	1	3	0,1810	0,7351	1,2102
4Y	0,0710	1	3	0,3196	0,8535	1,3150
5Y	0,2050	1	3	0,4521	0,9659	1,4074
7Y	0,4640	2	3	0,6950	1,1726	1,5532
10Y	0,8100	2	1	1,0056	1,3885	1,6878
15Y	1,1880	2	-2	1,3054	1,5690	1,7708
20Y	1,3640	3	-3	1,4425	1,6305	1,7628
30Y	1,4630	3	-5	1,5023	1,6282	1,7118

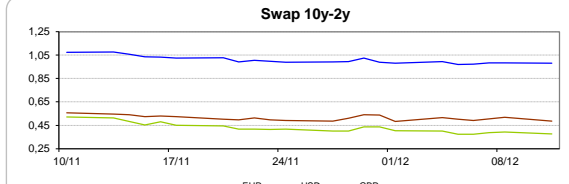
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8210	1	15	2,1791	2,3340	2,4572
2Y	1,9940	1	16	2,2402	2,3595	2,4720
3Y	2,0900	1	16	2,2305	2,3785	2,4875
4Y	2,1540	2	15	2,2610	2,3905	2,5290
5Y	2,2030	2	14	2,2940	2,4235	2,5825
7Y	2,2870	3	12	2,3655	2,4785	2,5870
10Y	2,3900	4	10	2,4800	2,5415	2,6290
15Y	2,5000	4	8	2,5190	2,6140	2,6455
20Y	2,5520	5	7	2,5620	2,6055	2,6550
30Y	2,5680	5	5	2,5962	2,5990	2,6000

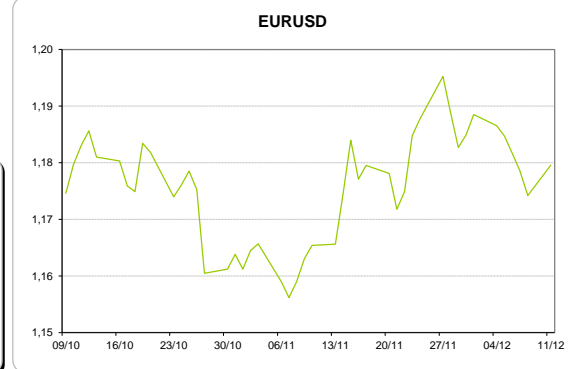
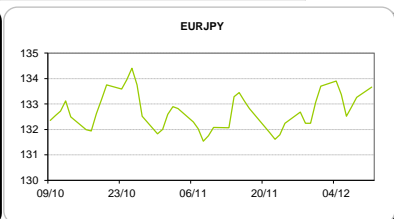
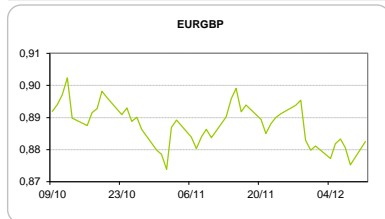


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,53	1,13	1,12	OT 2Y	-0,301	-0,01	-12,70
JETFUEL	613,54	8,19	4,04	OT 5Y	0,447	0,01	-26,60
DIESEL	575,69	8,01	4,11	OT 10Y	1,795	-0,01	-25,00
COBRE	6.577,50	7,00	-284,00	BUND 10Y	-0,264	-0,59	-10,20
ZINCO	3.084,50	-8,25	-122,50	SCHATZ 2Y	-0,073	1,60	-0,20
OURO	1.245,62	-2,88	-29,85	T-NOTE 10Y	3,142	-0,96	5,50
TRIGO	412,00	-7,00	-37,00	T-NOTE 2Y	2,321	1,15	17,20
LICENÇA C02	7,20	0,06	-0,20	GILT 10Y	1,325	-7,85	-7,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1796	0,46%	1,20%	1,1869	1,1940	1,2096
EUR/GBP	0,8825	-0,82%	0,87%	0,8849	0,8874	0,8928
EUR/JPY	133,66	-0,30%	-1,19%	133,66	133,66	133,66
EUR/CHF	1,1682	0,08%	-0,50%	1,1669	1,1655	1,1631
EUR/BRL	3,887	-0,30%	-1,56%	3,9488	4,0132	4,1535
EUR/PLN	4,2102	-0,31%	0,62%	4,2287	4,2520	4,3036

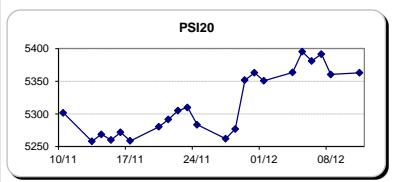


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1796	0,8825	133,66	1,1682	10,0285	7,4421	1,5167	1,56552	3,8870
USD	0,8478	-	0,7487	113,36	0,9905	8,4916	6,3097	1,2853	1,3261	3,2941
										8,3704

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,513	-0,31	42,68
BANCO BPI	1,136	0,09	0,44
BCP	0,2585	-0,69	40,14
-	-	-	-
CORT. AMORIM	11,455	0,75	34,76
CTT	3,419	0,56	-46,95
EDP	2,947	1,34	1,83
EDP R	6,556	-1,00	8,61
GALP	15,675	0,74	10,47
J MARTINS	16,230	-0,52	10,11
MOTA ENGIL	3,754	0,35	133,17
NOS	5,577	-0,13	-1,08
PHAROL	0,310	2,31	49,76
NAVIGATOR	4,273	0,54	34,85
REN	2,483	1,64	-2,40
SEMAPA	17,130	-0,20	27,84
SONAE CAP.	0,871	-0,11	16,44
SONAE SGPS	1,073	-1,83	22,77
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
PHAROL	2,31
REN	1,64
EDP	1,34
CORT. AMORI	0,75
GALP	0,74
ALTRI	-0,31
J MARTINS	-0,52
BCP	-0,69
EDP R	-1,00
SONAE SGPS	-1,83



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.363,00	0,05%	14,61%	5.495,87	4.455,76
CAC40	5.386,83	-0,23%	10,79%	5.536,40	4.733,82
ESTX 50 PR	3.582,21	-0,26%	8,86%	3.708,82	3.178,88
XTRA DAX	13.123,65	-0,23%	14,31%	13.525,56	11.141,86
S&P 500	2.657,01	0,21%	18,68%	2.665,19	2.233,62
IBEX 35	10.306,90	-0,14%	10,21%	11.184,40	9.093,40
NIKKEI 225	22.938,73	0,56%	20,01%	23.382,15	18.224,68

