

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

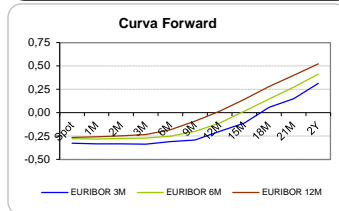
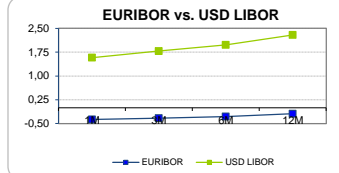
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RENTA FIXA

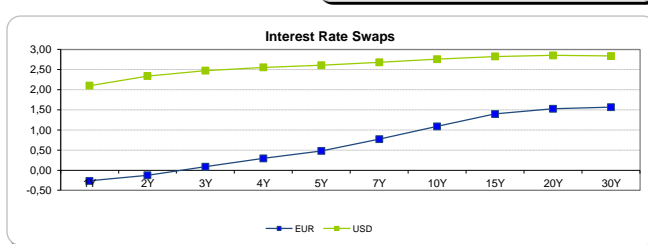
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,5795	0	2	0,4965	-0,8006
3M	-0,3290	0	0	3M	1,7870	1	9	0,5223	-0,7474
6M	-0,2780	0	-1	6M	1,9830	2	15	0,6064	-0,6598
12M	-0,1910	0	-1	12M	2,2928	3	19	0,8140	-0,5318

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2648	0	-1	0,0174	0,9660	1,5059
2Y	-0,1240	0	2	0,2693	1,1274	1,6021
3Y	0,0860	1	7	0,4990	1,2521	1,6851
4Y	0,2950	1	13	0,6915	1,3622	1,7580
5Y	0,4790	2	16	0,8493	1,4576	1,8206
7Y	0,7710	2	21	1,1070	1,6148	1,9035
10Y	1,0870	3	20	1,3794	1,7605	1,9962
15Y	1,3970	3	15	1,6157	1,8738	2,0204
20Y	1,5270	2	11	1,7027	1,8841	1,9789
30Y	1,5660	1	7	1,7111	1,8315	1,8814

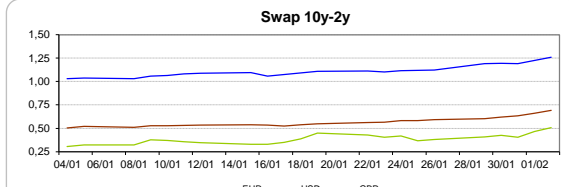
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1010	2	20	2,6140	2,9090	2,9995
2Y	2,3420	3	27	2,7230	2,9195	3,0150
3Y	2,4770	3	31	2,7815	2,9445	3,0155
4Y	2,5560	4	32	2,8282	2,9961	3,0600
5Y	2,6080	4	35	2,8475	3,0156	3,0976
7Y	2,6830	3	36	2,8960	3,0045	3,0555
10Y	2,7590	3	35	2,9915	3,0220	3,0590
15Y	2,8270	2	33	2,9915	3,0380	3,0505
20Y	2,8530	1	32	3,0085	3,0170	3,0215
30Y	2,8360	1	29	2,9760	2,9670	2,9645

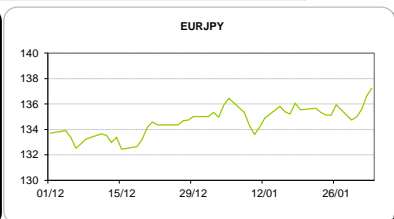
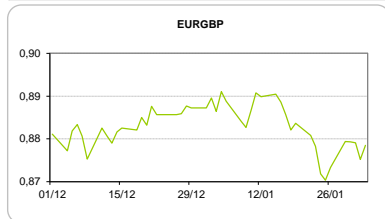


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,10	-1,55	1,97	OT 2Y	-0,069	0,02	4,50
JETFUEL	659,03	-5,62	21,93	OT 5Y	0,545	0,07	4,40
DIESEL	612,15	-8,96	12,17	OT 10Y	2,016	0,07	2,60
COBRE	7.117,00	1,00	-128,00	BUND 10Y	0,162	5,64	28,00
ZINCO	3.586,50	14,00	258,00	SCHATZ 2Y	0,078	0,69	6,90
OURO	1.331,02	-17,68	13,52	T-NOTE 10Y	3,520	4,99	31,80
TRIGO	448,25	-2,75	14,75	T-NOTE 2Y	2,592	-0,77	18,20
LICENÇA C02	8,95	-0,32	1,14	GILT 10Y	1,677	4,87	34,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2492	0,26%	3,54%	1,2568	1,2650	1,2839
EUR/GBP	0,8785	-0,38%	1,26%	0,8807	0,8832	0,8894
EUR/JPY	137,22	-0,44%	-1,36%	137,22	137,22	137,22
EUR/CHF	1,1603	-0,13%	0,99%	1,1591	1,1578	1,1555
EUR/BRL	4,0063	-1,02%	-1,87%	4,0704	4,1379	4,2846
EUR/PLN	4,1655	-0,25%	-0,07%	4,1862	4,2079	4,2541



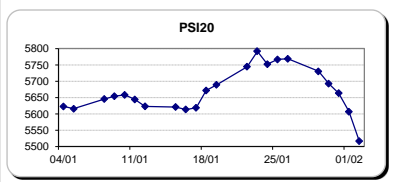
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2492	0,8785	137,22	1,1603	9,8458	7,4429	1,5427	1,5693	4,0063	9,6368
USD	0,8043	-	0,7082	110,395	0,9321	7,9137	5,9862	1,2391	1,2594	3,2201	7,7308

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,660	-1,79	-9,88
BANCO BPI	1,312	-2,81	11,85
BCP	0,3042	-1,93	11,84
CORT. AMORIM	10,000	-1,19	-2,91
CTT	3,460	0,87	-1,34
EDP	2,777	-1,98	-3,74
EDP R	7,070	-0,21	1,48
GALP	15,265	-1,83	-0,39
J MARTINS	16,865	-1,49	4,14
MOTA ENGIL	3,955	-2,71	7,97
NOS	5,315	-1,76	-3,03
PHAROL	0,204	-5,13	-18,60
NAVIGATOR	4,346	-2,12	2,21
REN	2,478	-1,20	-0,04
SEMAPA	18,140	-0,98	1,94
SONAE CAP.	1,012	-1,94	14,09
SONAE SGPS	1,248	-2,58	10,83

Maiores ganhos/perdas	
Título	Varição %
CTT	0,87
NAVIGATOR	-2,12
SONAE SGPS	-2,58
MOTA ENGIL	-2,71
BANCO BPI	-2,81
PHAROL	-5,13



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.516,87	-1,61%	2,39%	5.793,38	4.455,76
CAC40	5.364,98	-1,64%	0,99%	5.567,03	4.733,82
ESTX 50 PR	3.523,28	-1,51%	0,55%	3.708,82	3.214,31
XTRA DAX	12.785,16	-1,68%	-1,03%	13.596,89	11.479,78
S&P 500	2.795,00	-0,97%	4,53%	2.872,87	2.271,65
IBEX 35	10.211,20	-1,81%	1,67%	11.184,40	9.236,60
NIKKEI 225	23.274,53	-0,90%	2,24%	24.129,34	18.224,68

