

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

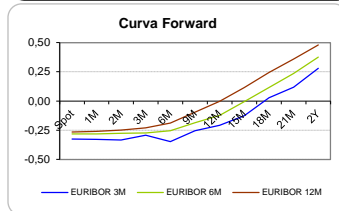
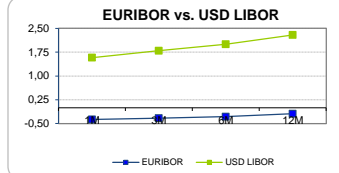
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RENTA FIXA

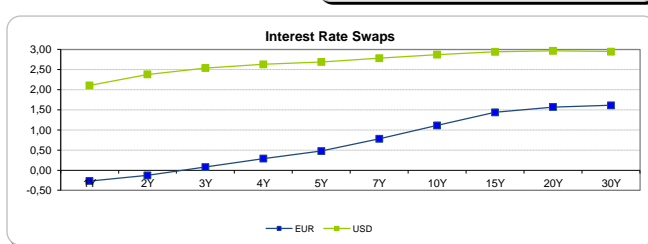
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5801	0	3	0,4953	-0,7976
3M	-0,3290	0	0	3M	1,7935	0	9	0,5229	-0,7474
6M	-0,2790	0	-1	6M	2,0008	1	14	0,6123	-0,6608
12M	-0,1910	0	0	12M	2,2931	0	14	0,8198	-0,5320

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2660	0	-1	-0,0052	0,8851	1,4215
2Y	-0,1290	0	2	0,2361	1,0410	1,5230
3Y	0,0790	-1	7	0,4491	1,1690	1,6039
4Y	0,2890	-1	13	0,6388	1,2828	1,6755
5Y	0,4760	-1	17	0,7897	1,3735	1,7362
7Y	0,7800	0	22	1,0400	1,5330	1,8470
10Y	1,1130	0	23	1,3130	1,6971	1,9352
15Y	1,4370	0	20	1,5586	1,8130	1,9641
20Y	1,5710	0	17	1,6527	1,8316	1,9243
30Y	1,6130	0	14	1,6576	1,7731	1,8230

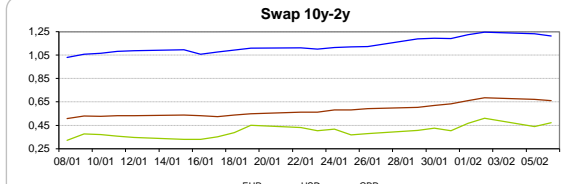
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1050	0	21	2,5342	2,7795	2,9025
2Y	2,3810	4	28	2,6115	2,8055	2,9255
3Y	2,5400	5	35	2,6660	2,8375	2,9485
4Y	2,6300	6	39	2,7090	2,8645	2,9685
5Y	2,6910	8	41	2,7420	2,8905	3,0136
7Y	2,7840	9	43	2,8055	2,9300	2,9780
10Y	2,8710	10	43	2,8760	2,9310	3,0145
15Y	2,9420	11	41	2,9230	2,9880	2,9835
20Y	2,9660	11	39	2,9320	2,9720	2,9830
30Y	2,9480	10	36	2,9050	2,9250	2,9270

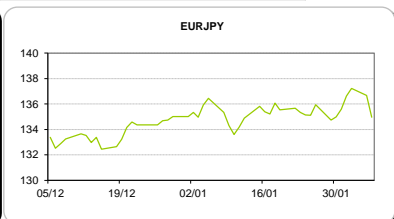
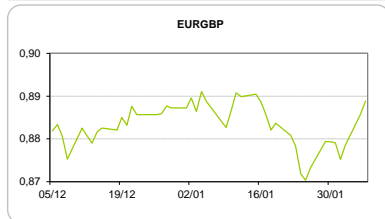


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,18	-0,44	0,08	OT 2Y	-0,062	0,00	6,20
JETFUEL	645,33	-12,64	-7,16	OT 5Y	0,568	0,00	11,50
DIESEL	599,39	-12,12	-13,72	OT 10Y	2,060	0,02	11,90
COBRE	7.128,00	124,00	48,00	BUND 10Y	0,092	-5,25	21,10
ZINCO	3.577,75	46,50	210,75	SCHATZ 2Y	0,057	-0,69	3,60
OURO	1.328,09	-11,60	8,74	T-NOTE 10Y	3,437	-2,81	20,90
TRIGO	446,00	5,75	15,25	T-NOTE 2Y	2,530	0,39	8,90
LICENÇA C02	8,80	-0,27	1,02	GILT 10Y	1,625	-4,28	26,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2329	-0,89%	2,97%	1,2403	1,2486	1,2671
EUR/GBP	0,88885	-0,36%	-0,53%	0,8909	0,8935	0,8995
EUR/JPY	134,97	1,26%	0,27%	134,97	134,97	134,97
EUR/CHF	1,1622	-0,84%	0,64%	1,1610	1,1598	1,1574
EUR/BRL	4,0151	0,51%	-3,54%	4,0805	4,1509	4,3014
EUR/PLN	4,1575	0,07%	0,35%	4,1776	4,1996	4,2461



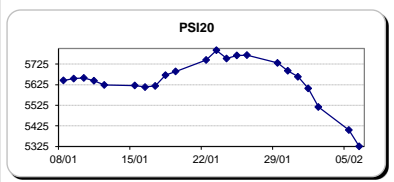
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2329	0,8889	134,97	1,1622	9,8441	7,4419	1,5507	1,57016	4,0151	9,6830
USD	0,8102	-	0,7194	109,33	0,9391	7,9753	6,0296	1,2533	1,2700	3,2610	7,8394

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,610	0,77	-10,85
BANCO BPI	1,266	-1,25	7,93
BCP	0,2925	-2,08	7,54
CORT. AMORIM	10,200	0,79	-0,97
CTT	3,448	1,35	-1,68
EDP	2,640	-2,08	-8,49
EDP R	6,860	-1,58	-1,54
GALP	14,610	-2,11	-4,67
J MARTINS	16,460	-1,79	1,64
MOTA ENGIL	3,655	-2,01	-0,22
NOS	5,075	-1,74	-7,41
PHAROL	0,212	15,85	-15,20
NAVIGATOR	4,218	0,05	-0,80
REN	2,416	-1,47	-2,54
SEMAPA	17,520	-1,57	-1,55
SONAE CAP.	1,016	3,36	14,54
SONAE SGPS	1,188	-2,94	5,51

Maiores ganhos/perdas	
Título	Variação %
PHAROL	15,85
SONAE CAP.	3,36
CTT	1,35
CORT. AMORI	0,79
ALTRI	0,77
MOTA ENGIL	-2,01
BCP	-2,08
EDP	-2,08
GALP	-2,11
SONAE SGPS	-2,94



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.326,25	-1,46%	-1,15%	5.793,38	4.493,05
CAC40	5.161,81	-2,35%	-2,84%	5.567,03	4.733,82
ESTX 50 PR	3.394,92	-2,41%	-3,11%	3.708,82	3.214,31
XTRA DAX	12.392,66	-0,32%	-4,06%	13.596,89	11.479,78
S&P 500	2.652,32	0,11%	-0,81%	2.872,87	2.285,38
IBEX 35	9.810,00	-2,53%	-2,33%	11.184,40	9.236,60
NIKKEI 225	21.610,24	-4,73%	-5,07%	24.129,34	18.224,68

