

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

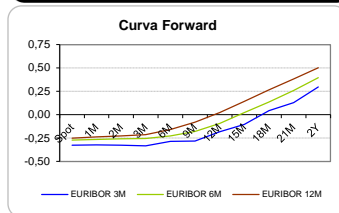
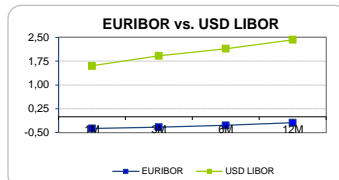
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RENTA FIXA

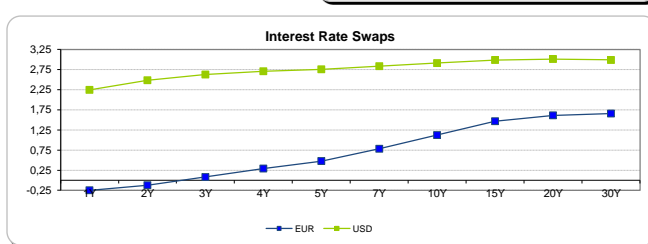
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,6025	1	4	0,4938	-0,7962
3M	-0,3280	0	0	3M	1,9198	2	18	0,5556	-0,7456
6M	-0,2700	0	1	6M	2,1455	2	21	0,6609	-0,6634
12M	-0,1910	0	0	12M	2,4256	2	20	0,8810	-0,5334

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2490	1	1	0,0210	0,9231	1,4938
2Y	-0,1220	0	1	0,2626	1,0929	1,5912
3Y	0,0830	-1	3	0,4845	1,2247	1,6795
4Y	0,2910	-1	7	0,6743	1,3379	1,7538
5Y	0,4770	-2	10	0,8340	1,4390	1,8196
7Y	0,7840	-3	14	1,0930	1,6032	1,9293
10Y	1,1220	-4	15	1,3742	1,7722	2,0258
15Y	1,4670	-4	15	1,6332	1,9002	2,0623
20Y	1,6130	-3	14	1,7334	1,9193	2,0187
30Y	1,6580	-3	12	1,7368	1,8641	1,9201

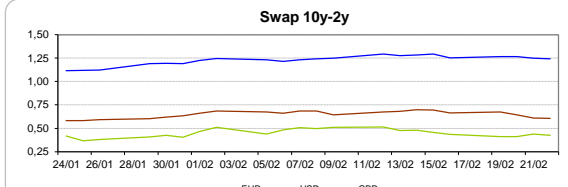
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2480	2	20	2,7308	2,9627	3,0115
2Y	2,4870	3	23	2,8251	2,9736	3,0687
3Y	2,6280	3	25	2,8575	2,9700	3,0896
4Y	2,7080	4	26	2,8770	2,9780	3,1067
5Y	2,7590	4	26	2,9169	2,9985	3,1259
7Y	2,8350	4	26	2,9440	3,0335	3,1060
10Y	2,9140	4	24	3,0150	3,1209	3,1225
15Y	2,9890	4	24	3,0495	3,0965	3,1160
20Y	3,0120	4	23	3,0555	3,0800	3,0875
30Y	2,9910	4	21	3,0200	3,0844	3,0846

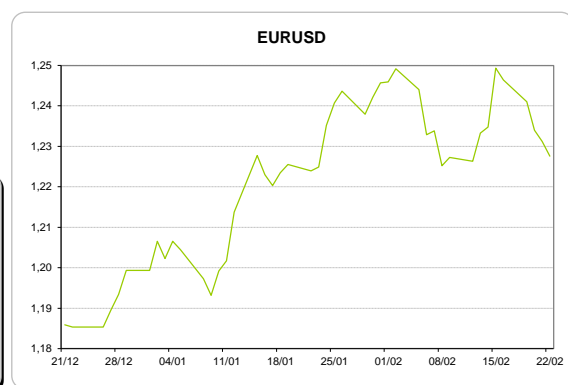
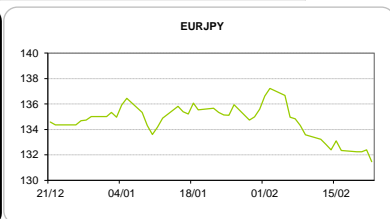
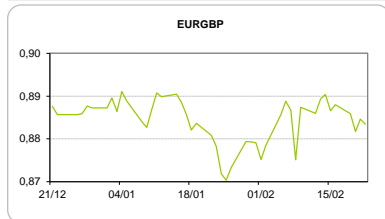


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	66,14	0,72	-2,49	OT 2Y	-0,042	0,00	7,40
JETFUEL	634,00	3,50	-15,41	OT 5Y	0,579	0,02	22,10
DIESEL	579,88	2,00	-30,53	OT 10Y	2,027	0,03	12,20
COBRE	7.135,00	29,00	78,00	BUND 10Y	0,092	-2,05	15,20
ZINCO	3.551,00	-5,75	130,00	SCHATZ 2Y	0,037	-0,69	0,50
OURO	1.328,95	4,42	-4,67	T-NOTE 10Y	3,557	-2,18	21,30
TRIGO	463,50	4,00	25,00	T-NOTE 2Y	2,634	-1,94	12,70
LICENÇA C02	9,72	0,16	0,97	GILT 10Y	1,640	-0,68	16,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2276	-0,29%	0,30%	1,2357	1,2445	1,2640
EUR/GBP	0,88343	0,14%	-0,29%	0,8858	0,8886	0,8949
EUR/JPY	131,47	0,72%	3,19%	131,47	131,47	131,47
EUR/CHF	1,1517	0,15%	2,39%	1,1505	1,1493	1,1467
EUR/BRL	4,0183	-0,11%	-2,26%	4,0844	4,1494	4,2886
EUR/PLN	4,1787	-0,18%	-0,25%	4,1981	4,2185	4,2646



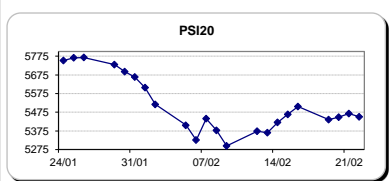
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2276	0,8834	131,47	1,1517	10,0118	7,4468	1,5667	1,57114	4,0183	9,6953
USD	0,8117	-	0,7175	106,885	0,9351	8,1239	6,0437	1,2702	1,2740	3,2587	7,8810

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,735	-0,32	-8,43
BANCO BPI	1,212	0,00	3,32
BCP	0,2895	-2,03	6,43
-	-	-	-
CORT. AMORIM	10,240	-1,16	-0,58
CTT	3,440	1,18	-1,91
EDP	2,727	1,72	-5,48
EDP R	7,140	0,85	2,48
GALP	14,780	-0,40	-3,56
J MARTINS	17,485	-0,51	7,97
MOTA ENGIL	3,860	-0,13	5,38
NOS	4,986	-0,28	-9,03
PHAROL	0,229	0,00	-8,60
NAVIGATOR	4,514	0,04	6,16
REN	2,478	1,14	-0,04
SEMAPA	18,720	-0,32	5,20
SONAE CAP.	1,070	-0,56	20,63
SONAE SGPS	1,202	-2,20	6,75
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
EDP	1,72
CTT	1,18
REN	1,14
EDP R	0,85
NAVIGATOR	0,04
J MARTINS	-0,51
SONAE CAP.	-0,56
CORT. AMORIM	-1,16
BCP	-2,03
SONAE SGPS	-2,20



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.450,52	-0,32%	1,15%	5.793,38	4.569,07
CAC40	5.309,23	0,13%	-0,06%	5.567,03	4.806,49
ESTX 50 PR	3.431,99	0,05%	-2,05%	3.708,82	3.280,36
XTRA DAX	12.461,91	-0,07%	-3,53%	13.596,89	11.722,35
S&P 500	2.728,85	1,01%	2,06%	2.872,87	2.322,25
IBEX 35	9.876,50	0,54%	-1,67%	11.184,40	9.383,10
NIKKEI 225	21.736,44	-1,07%	-4,52%	24.129,34	18.224,68

