

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

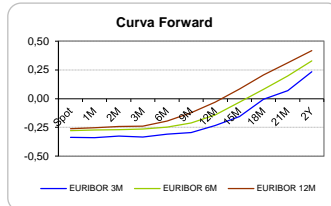
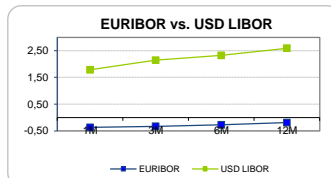
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RENTA FIXA

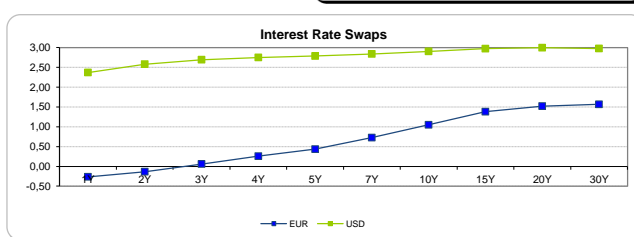
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,7864	1	20	0,5033	-0,8115
3M	-0,3280	0	0	3M	2,1450	2	30	0,6049	-0,7420
6M	-0,2710	0	1	6M	2,3211	2	26	0,7119	-0,6594
12M	-0,1910	0	0	12M	2,5901	1	25	0,9286	-0,5302

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2625	0	-1	-0,0326	0,8140
2Y	-0,1360	0	0	0,1920	0,9630
3Y	0,0590	0	-1	0,3990	1,0860
4Y	0,2570	-1	-3	0,5790	1,1890
5Y	0,4330	-1	-5	0,7250	1,2850
7Y	0,7250	-1	-7	0,9660	1,4445
10Y	1,0500	-1	-9	1,2370	1,6189
15Y	1,3820	-1	-9	1,4988	1,7554
20Y	1,5240	-1	-9	1,5985	1,7753
30Y	1,5670	-1	-9	1,6050	1,7180

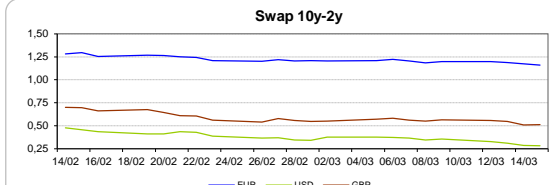
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3710	0	23	2,7758	2,8805	2,8850
2Y	2,5820	0	23	2,8200	2,8730	2,9040
3Y	2,6930	0	20	2,8290	2,8795	2,9200
4Y	2,7510	0	17	2,8410	2,8890	2,9325
5Y	2,7880	0	15	2,8520	2,9000	2,9792
7Y	2,8400	-1	10	2,8730	2,9270	2,9810
10Y	2,9040	-1	6	2,9160	2,9610	2,9945
15Y	2,9740	-1	4	2,9510	2,9850	2,9970
20Y	2,9980	-1	3	2,9555	2,9685	2,9695
30Y	2,9780	-1	2	2,9180	2,9200	2,9055

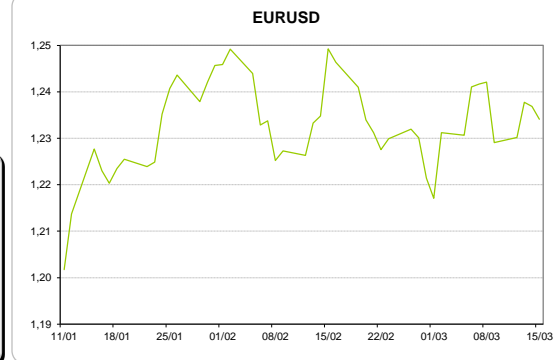
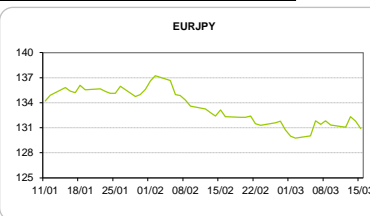
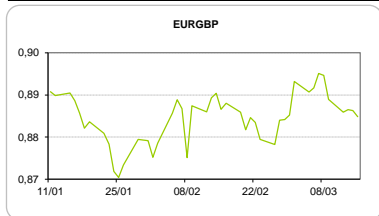


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,14	0,25	1,14	OT 2Y	-0,107	0,00	-4,20
JETFUEL	613,90	2,05	-7,48	OT 5Y	0,463	-0,01	-21,60
DIESEL	575,75	0,00	11,12	OT 10Y	1,789	-0,02	-34,70
COBRE	6.982,00	43,50	-174,50	BUND 10Y	0,145	-1,15	-20,20
ZINCO	3.222,50	-71,00	-351,50	SCHATZ 2Y	0,057	-0,23	-7,90
OURO	1.317,47	-7,23	-36,23	T-NOTE 10Y	3,554	1,17	0,00
TRIGO	481,25	-7,50	6,00	T-NOTE 2Y	2,770	2,33	9,70
LICENÇA C02	11,19	0,01	1,65	GILT 10Y	1,625	1,07	-18,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2341	-0,23%	-1,22%	1,2430	1,2522	1,2720
EUR/GBP	0,8848	0,17%	0,20%	0,8874	0,8903	0,8969
EUR/JPY	130,9	0,66%	1,69%	130,90	130,90	130,90
EUR/CHF	1,1706	-0,17%	-1,51%	1,1695	1,1683	1,1661
EUR/BRL	4,0553	-0,54%	-0,35%	4,1205	4,1878	4,3207
EUR/PLN	4,2132	-0,29%	-1,39%	4,2326	4,2529	4,2991



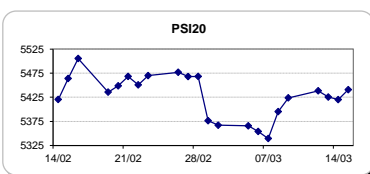
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2341	0,8848	130,90	1,1706	10,0626	7,4483	1,6073	1,57845	4,0553	9,4864
USD	0,8101	-	0,7154	105,985	0,9473	8,1710	6,0343	1,3037	1,2773	3,2805	7,7060

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,900	0,31	-5,24
BANCO BPI	1,130	-0,53	-3,67
BCP	0,2858	-0,10	5,07
CORT. AMORIM	10,100	0,00	-1,94
CTT	3,124	0,77	-10,92
EDP	3,055	0,10	5,89
EDP R	7,565	0,27	8,58
GALP	15,095	-0,10	-1,50
J MARTINS	15,170	0,36	-6,33
MOTA ENGIL	3,700	2,49	1,01
NOS	4,896	-0,08	-10,67
PHAROL	0,239	0,84	-4,40
NAVIGATOR	4,584	-0,26	7,81
REN	2,476	-0,16	-0,12
SEMAPA	19,220	0,73	8,01
SONAE CAP.	0,944	1,40	6,43
SONAE SGPS	1,186	5,52	5,33

Maiores ganhos/perdas	
Título	Variação %
SONAE SGPS	5,52
MOTA ENGIL	2,49
SONAE CAP.	1,40
PHAROL	0,84
CTT	0,77
GALP	-0,10
BCP	-0,10
REN	-0,16
NAVIGATOR	-0,26
BANCO BPI	-0,53



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.440,80	0,38%	0,97%	5.793,38	4.569,07
CAC40	5.267,26	0,65%	-0,85%	5.567,03	4.953,57
ESTX 50 PR	3.414,13	0,68%	-2,56%	3.708,82	3.306,66
XTRA DAX	12.345,56	0,88%	-4,43%	13.596,89	11.830,98
S&P 500	2.753,92	0,16%	3,00%	2.872,87	2.322,25
IBEX 35	9.684,20	-0,04%	-3,58%	11.184,40	9.494,50
NIKKEI 225	21.803,95	0,12%	-4,22%	24.129,34	18.224,68

