

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

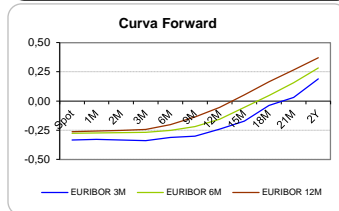
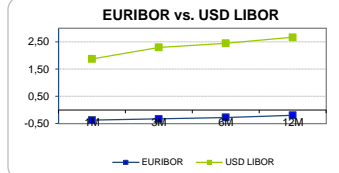
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RENTA FIXA

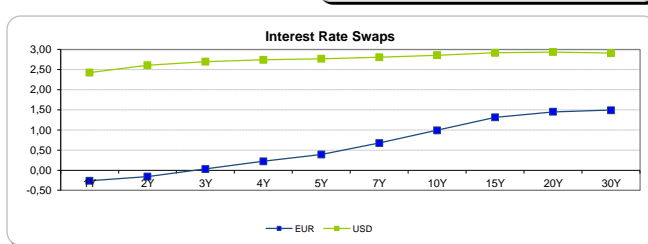
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,8769	0	21	0,5100	-0,7923
3M	-0,3290	0	0	3M	2,3020	1	30	0,6831	-0,7342
6M	-0,2710	0	0	6M	2,4530	0	24	0,8023	-0,6516
12M	-0,1910	0	0	12M	2,6714	0	19	0,9969	-0,5242

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2628	0	-1	-0,0555	0,7687	1,2750
2Y	-0,1560	-1	-5	0,1574	0,9060	1,3670
3Y	0,0300	-1	-6	0,3588	1,0313	1,4530
4Y	0,2220	-1	-7	0,5290	1,1375	1,5290
5Y	0,3930	-1	-8	0,6757	1,2339	1,5980
7Y	0,6750	-1	-10	0,9189	1,3950	1,7000
10Y	0,9930	-1	-11	1,1877	1,5638	1,7980
15Y	1,3160	-1	-12	1,4428	1,6930	1,8350
20Y	1,4520	-1	-12	1,5376	1,7091	1,7940
30Y	1,4920	-1	-13	1,5400	1,6510	1,7020

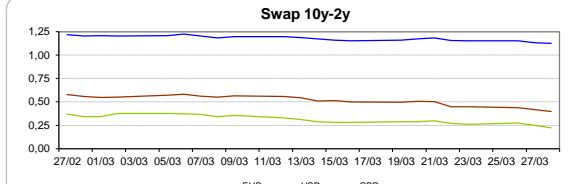
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4280	1	16	2,6760	2,7760	2,7765
2Y	2,6080	1	13	2,7225	2,7750	2,7835
3Y	2,7000	0	11	2,7285	2,7750	2,8080
4Y	2,7450	0	9	2,7400	2,7710	2,8125
5Y	2,7700	0	8	2,7480	2,7835	2,8695
7Y	2,8080	-1	5	2,7635	2,8110	2,8680
10Y	2,8590	-2	3	2,8130	2,8515	2,8890
15Y	2,9170	-2	0	2,8480	2,8770	2,8990
20Y	2,9370	-2	0	2,8550	2,8720	2,8765
30Y	2,9110	-2	-2	2,8205	2,8225	2,8195

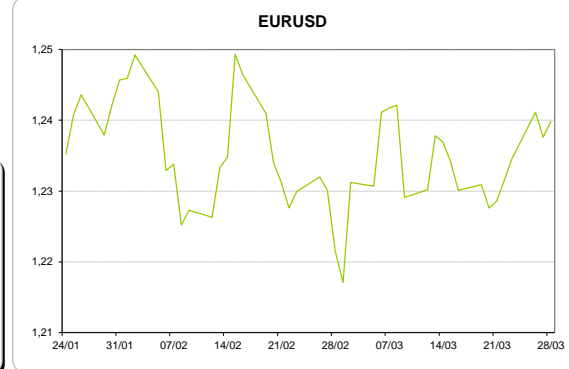
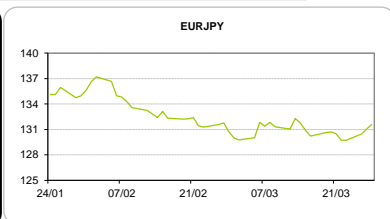
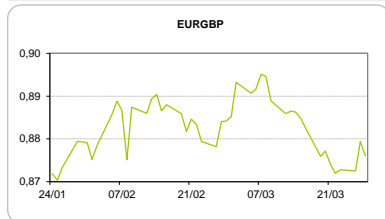


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,00	-1,11	4,27	OT 2Y	-0,170	-0,03	-13,00
JETFUEL	659,15	2,02	18,40	OT 5Y	0,295	-0,03	-26,50
DIESEL	615,50	-1,38	34,62	OT 10Y	1,641	-0,03	-35,50
COBRE	6.657,50	47,00	-372,00	BUND 10Y	0,053	-0,53	-18,40
ZINCO	3.284,25	17,00	-210,25	SCHATZ 2Y	0,018	0,23	-9,70
OURO	1.329,04	-16,05	10,66	T-NOTE 10Y	3,482	-2,16	-9,00
TRIGO	449,00	0,00	-46,00	T-NOTE 2Y	2,723	0,00	-1,20
LICENÇA C02	12,93	-0,75	2,83	GILT 10Y	1,548	-4,73	-14,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2398	0,18%	1,51%	1,2482	1,2573	1,2771
EUR/GBP	0,87605	0,38%	0,92%	0,8788	0,8818	0,8888
EUR/JPY	131,6	-0,43%	-0,67%	131,60	131,60	131,60
EUR/CHF	1,1781	-0,33%	-2,23%	1,1770	1,1758	1,1737
EUR/BRL	4,1241	0,03%	-3,95%	4,1880	4,2533	4,3831
EUR/PLN	4,2031	0,22%	-0,64%	4,2247	4,2467	4,2920



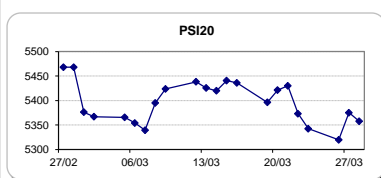
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2398	0,8761	131,60	1,1781	10,2694	7,4525	1,5914	1,60816	4,1241	9,6786
USD	0,8097	-	0,7092	106,195	0,9538	8,3095	6,0323	1,2890	1,3042	3,3364	7,8261

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,370	-0,92	3,85
BANCO BPI	1,114	-1,07	-5,03
BCP	0,2687	-2,72	-1,21
-	-	-	-
CORT. AMORIM	10,360	-0,19	0,58
CTT	3,090	-1,53	-11,89
EDP	3,071	2,54	6,45
EDP R	7,905	2,93	13,46
GALP	15,150	-0,79	-1,14
J MARTINS	14,480	-0,31	-10,59
MOTA ENGIL	3,270	-6,03	-10,73
NOS	4,750	0,08	-13,34
PHAROL	0,234	2,63	-6,40
NAVIGATOR	4,770	-1,45	12,18
REN	2,498	1,22	0,77
SEMAPA	18,240	-2,56	2,50
SONAE CAP.	0,917	-1,82	3,38
SONAE SGPS	1,091	-2,24	-3,11
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
EDP R	2,93
PHAROL	2,63
EDP	2,54
REN	1,22
NOS	0,08
SONAE CAP.	-1,82
SONAE SGPS	-2,24
SEMAPA	-2,56
BCP	-2,72
MOTA ENGIL	-6,03



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.357,78	-0,33%	-0,57%	5.793,38	4.808,53
CAC40	5.130,44	0,29%	-3,43%	5.567,03	4.980,41
ESTX 50 PR	3.331,25	0,43%	-4,93%	3.708,82	3.261,86
XTRA DAX	11.940,71	-0,25%	-7,56%	13.596,89	11.726,62
S&P 500	2.614,00	0,03%	-2,25%	2.872,87	2.328,95
IBEX 35	9.555,00	0,86%	-4,87%	11.184,40	9.327,60
NIKKEI 225	21.031,31	-1,34%	-7,62%	24.129,34	18.224,68

