

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

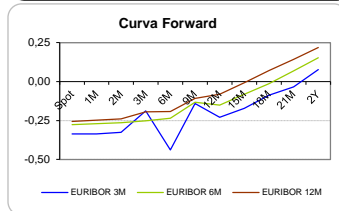
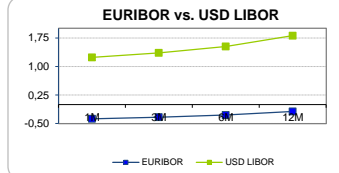
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RENTA FIXA

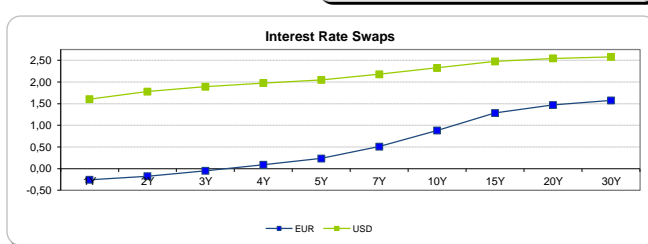
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2378	0	0	0,2783	-0,7826
3M	-0,3290	0	0	3M	1,3567	0	5	0,3628	-0,7260
6M	-0,2740	0	0	6M	1,5243	0	8	0,5156	-0,6486
12M	-0,1810	0	-1	12M	1,8068	0	11	0,7396	-0,5108

INTEREST RATE SWAPS							
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y	
1Y	-0,2554	0	1	-0,0845	0,5410	1,1249	
2Y	-0,1730	0	3	0,0683	0,6920	1,2540	
3Y	-0,0490	-1	6	0,2260	0,8340	1,3808	
4Y	0,0910	-1	8	0,3825	0,9680	1,4962	
5Y	0,2350	-1	10	0,5287	1,0980	1,5972	
7Y	0,5100	-1	11	0,8020	1,3313	1,7347	
10Y	0,8800	-2	11	1,1444	1,5658	1,8969	
15Y	1,2850	-2	11	1,4688	1,7573	1,9782	
20Y	1,4700	-1	11	1,6123	1,8204	1,9711	
30Y	1,5750	-1	11	1,6814	1,8218	1,9220	

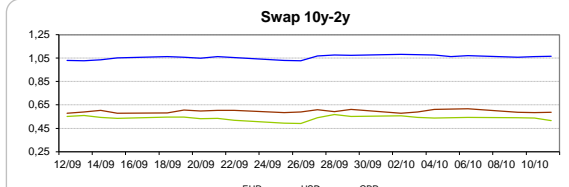
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6040	1	17	1,9369	2,1780	2,3960
2Y	1,7780	2	26	2,0206	2,2160	2,4465
3Y	1,8920	2	30	2,0798	2,2780	2,4910
4Y	1,9760	2	32	2,1298	2,3300	2,5260
5Y	2,0480	2	32	2,1680	2,3750	2,6230
7Y	2,1770	2	32	2,2635	2,4530	2,6130
10Y	2,3250	2	30	2,3805	2,5320	2,6455
15Y	2,4740	2	27	2,4925	2,6330	2,6830
20Y	2,5440	2	25	2,5390	2,6170	2,6695
30Y	2,5810	2	24	2,5640	2,6050	2,6420

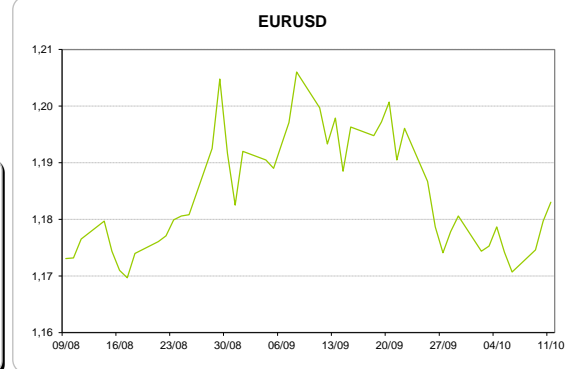
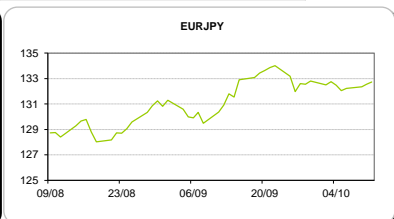


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,33	-0,28	2,64	OT 2Y	-0,021	-0,02	-0,90
JETFUEL	514,75	9,75	24,75	OT 5Y	0,940	-0,04	-24,90
DIESEL	533,00	13,75	1,50	OT 10Y	2,337	-0,06	-48,10
COBRE	6.752,50	94,00	67,00	BUND 10Y	-0,088	2,23	11,80
ZINCO	3.337,00	56,00	308,75	SCHATZ 2Y	-0,064	0,69	5,30
OURO	1.288,64	0,61	-38,82	T-NOTE 10Y	3,048	-0,16	17,40
TRIGO	431,25	-4,00	-3,50	T-NOTE 2Y	2,019	1,15	20,60
LICENÇA C02	7,38	-0,01	0,50	GILT 10Y	1,441	1,52	32,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,183	0,28%	-1,39%	1,1896	1,1959	1,2101
EUR/GBP	0,8971	-0,33%	1,19%	0,8993	0,9015	0,9071
EUR/JPY	132,72	-0,13%	-1,76%	132,72	132,72	132,72
EUR/CHF	1,1531	-0,15%	-0,87%	1,1519	1,1507	1,1485
EUR/BRL	3,7488	0,19%	-1,06%	3,8149	3,8760	4,0116
EUR/PLN	4,2667	0,67%	-0,49%	4,2892	4,3102	4,3566



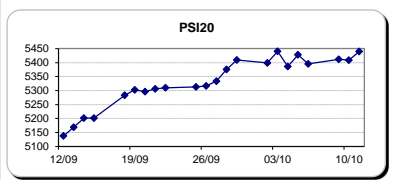
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1830	0,8971	132,72	1,1531	9,5434	7,4439	1,4821	1,52268	3,7488	9,3859
USD	0,8444	-	0,7584	112,265	0,9724	8,0584	6,2854	1,2514	1,2860	3,1664	7,9191

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,266	-0,85	36,28
BANCO BPI	1,051	-0,57	-7,07
BCP	0,2465	2,07	33,63
CORT. AMORIM	12,190	0,12	43,41
CTT	5,014	0,26	-22,20
EDP	3,093	1,74	6,88
EDP R	7,126	0,23	18,06
GALP	15,105	0,53	6,45
J MARTINS	16,315	-1,21	10,69
MOTA ENGIL	3,318	2,60	106,09
NOS	5,312	-0,11	-5,78
PHAROL	0,418	7,18	101,93
NAVIGATOR	4,302	-0,88	35,77
REN	2,751	0,73	1,96
SEMAPA	16,790	-0,18	25,30
SONAE CAP.	0,850	-0,82	13,64
SONAE SGPS	1,025	-0,10	17,28

Maiores ganhos/perdas	
Título	Varição %
PHAROL	7,18
MOTA ENGIL	2,60
BCP	2,07
EDP	1,74
REN	0,73
BANCO BPI	-0,57
SONAE CAP.	-0,82
ALTRI	-0,85
NAVIGATOR	-0,88
J MARTINS	-1,21



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.439,32	0,56%	16,24%	5.445,80	4.356,54
CAC40	5.362,41	-0,02%	10,29%	5.442,10	4.344,88
ESTX 50 PR	3.607,39	0,24%	9,63%	3.666,80	2.937,98
XTRA DAX	12.970,68	0,17%	12,97%	12.996,64	10.174,92
S&P 500	2.550,89	0,01%	13,94%	2.555,23	2.083,79
IBEX 35	10.278,40	1,34%	9,90%	11.184,40	8.512,40
NIKKEI 225	20.881,27	0,28%	9,24%	20.898,41	16.111,81

