

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

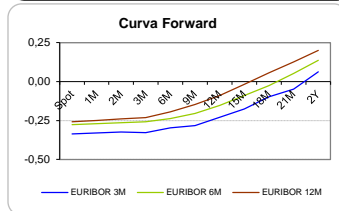
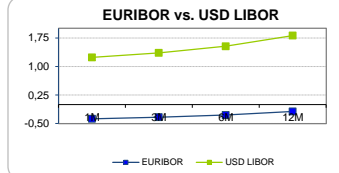
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RENTA FIXA

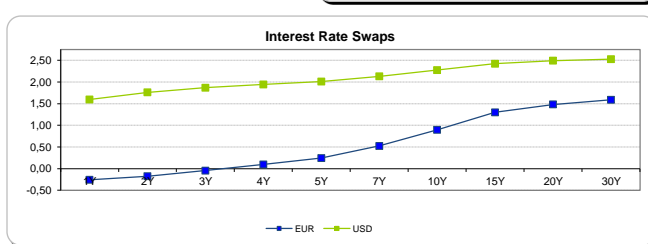
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2389	0	0	0,2833	-0,7826
3M	-0,3290	0	0	3M	1,3586	0	4	0,3706	-0,7260
6M	-0,2740	0	0	6M	1,5293	1	8	0,5234	-0,6486
12M	-0,1810	0	-1	12M	1,8096	0	11	0,7415	-0,5108

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2576	0	1	-0,0900	0,5173	1,1039
2Y	-0,1720	0	3	0,0550	0,6698	1,2351
3Y	-0,0450	0	6	0,2090	0,8126	1,3612
4Y	0,0980	1	8	0,3610	0,9465	1,4776
5Y	0,2440	1	10	0,5067	1,0792	1,5730
7Y	0,5240	1	11	0,7807	1,3106	1,7382
10Y	0,8960	2	11	1,1238	1,5479	1,8837
15Y	1,2980	1	10	1,4531	1,7424	1,9662
20Y	1,4820	1	10	1,5990	1,8087	1,9596
30Y	1,5890	1	10	1,6707	1,8105	1,9125

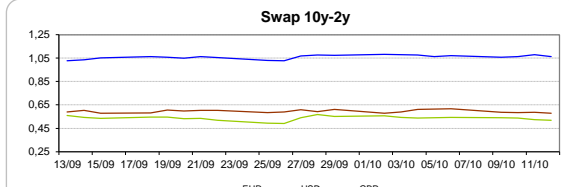
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5980	-1	18	1,9367	2,1820	2,4261
2Y	1,7620	-2	24	2,0191	2,2345	2,4520
3Y	1,8670	-3	27	2,0795	2,2890	2,4890
4Y	1,9440	-3	28	2,1160	2,3420	2,5215
5Y	2,0090	-4	27	2,1904	2,4113	2,5971
7Y	2,1320	-5	26	2,2919	2,4915	2,6488
10Y	2,2760	-5	25	2,3845	2,5724	2,6630
15Y	2,4220	-5	22	2,5254	2,6383	2,7210
20Y	2,4920	-5	20	2,5775	2,6612	2,6880
30Y	2,5280	-5	18	2,5670	2,6503	2,6824

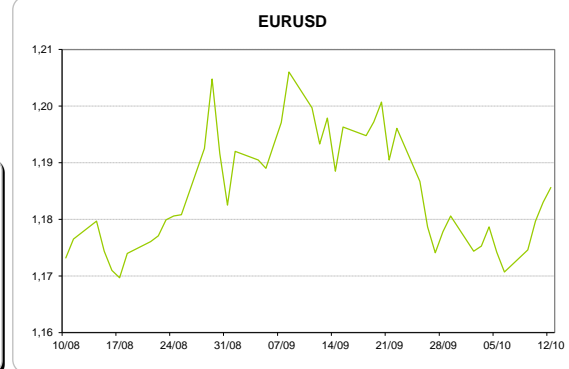
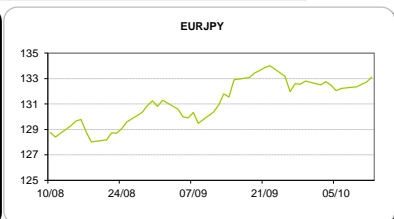
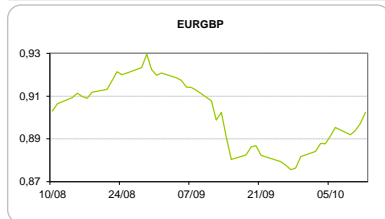


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,39	-0,55	2,36	OT 2Y	-0,019	0,00	-0,20
JETFUEL	511,00	-3,75	25,50	OT 5Y	0,935	-0,01	-28,70
DIESEL	531,50	-1,50	6,50	OT 10Y	2,321	-0,02	-52,90
COBRE	6.813,50	40,00	52,00	BUND 10Y	-0,110	-1,56	3,00
ZINCO	3.282,00	-55,00	201,75	SCHATZ 2Y	-0,073	-0,92	1,60
OURO	1.292,40	0,71	-39,41	T-NOTE 10Y	3,046	-0,64	13,60
TRIGO	433,50	0,25	-8,50	T-NOTE 2Y	2,019	-0,38	18,70
LICENÇA C02	7,40	0,02	0,53	GILT 10Y	1,446	0,86	22,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1856	0,22%	-0,65%	1,1920	1,1984	1,2125
EUR/GBP	0,90235	-0,58%	-0,40%	0,9045	0,9068	0,9124
EUR/JPY	133,12	-0,30%	-1,65%	133,12	133,12	133,12
EUR/CHF	1,1555	-0,11%	-0,58%	1,1543	1,1531	1,1510
EUR/BRL	3,7655	-0,26%	-1,51%	3,8301	3,8950	4,0307
EUR/PLN	4,2683	0,02%	-0,25%	4,2898	4,3116	4,3579



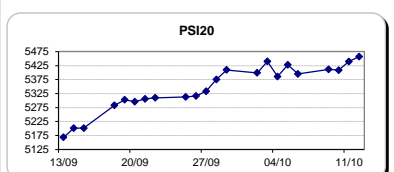
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1856	0,9024	133,12	1,1555	9,6016	7,4441	1,4763	1,51265	3,7655	9,3489
USD	0,8441	-	0,7596	112,3	0,9761	8,1025	6,2832	1,2476	1,2780	3,1752	7,8869

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,426	3,04	40,42
BANCO BPI	1,050	-0,10	-7,16
BCP	0,2462	-0,12	33,47
CORT. AMORIM	12,135	-0,45	42,76
CTT	5,064	1,00	-21,43
EDP	3,117	0,78	7,71
EDP R	7,120	-0,08	17,96
GALP	15,195	0,60	7,08
J MARTINS	15,795	-3,19	7,16
MOTA ENGIL	3,330	0,36	106,83
NOS	5,310	-0,04	-5,82
PHAROL	0,476	13,88	129,95
NAVIGATOR	4,372	1,63	37,98
REN	2,763	0,44	2,41
SEMAPA	17,305	3,07	29,14
SONAE CAP.	0,858	0,94	14,71
SONAE SGPS	1,031	0,59	17,96

Maiores ganhos/perdas	
Título	Variação %
PHAROL	13,88
SEMAPA	3,07
ALTRI	3,04
NAVIGATOR	1,63
CTT	1,00
EDP R	-0,08
BANCO BPI	-0,10
BCP	-0,12
CORT. AMORI	-0,45
J MARTINS	-3,19



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.457,15	0,33%	16,63%	5.464,63	4.356,54
CAC40	5.360,81	-0,03%	10,25%	5.442,10	4.344,88
ESTX 50 PR	3.605,54	-0,05%	9,57%	3.666,80	2.937,98
XTRA DAX	12.982,89	0,09%	13,08%	13.002,34	10.174,92
S&P 500	2.554,06	-0,05%	14,08%	2.555,24	2.083,79
IBEX 35	10.275,90	-0,02%	9,88%	11.184,40	8.512,40
NIKKEI 225	20.954,72	0,35%	9,63%	20.994,40	16.111,81

