

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

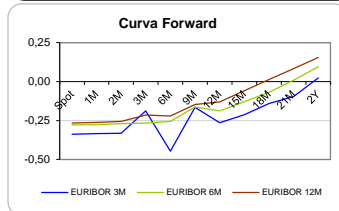
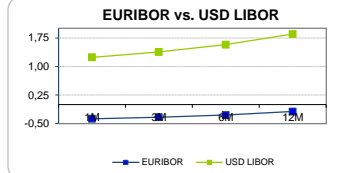
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RENTA FIXA

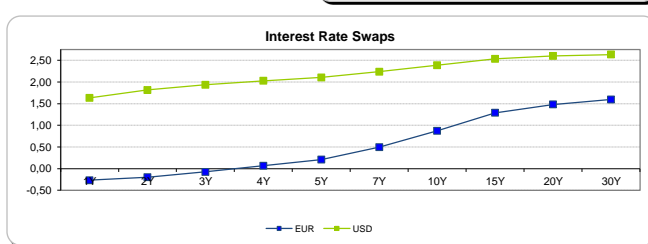
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2423	0	1	0,3705	-0,7826
3M	-0,3310	0	0	3M	1,3801	0	5	0,4279	-0,7264
6M	-0,2760	0	0	6M	1,5727	1	7	0,5557	-0,6486
12M	-0,1850	0	-1	12M	1,8479	1	6	0,7699	-0,5220

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2670	0	-1	-0,1306	0,4751	1,0451
2Y	-0,1960	-2	-3	0,0126	0,6182	1,1851
3Y	-0,0740	-3	-3	0,1656	0,7594	1,3060
4Y	0,0670	-4	-3	0,3133	0,8998	1,4215
5Y	0,2120	-5	-3	0,4565	1,0255	1,5200
7Y	0,4960	-5	-3	0,7320	1,2560	1,6912
10Y	0,8730	-5	-3	1,0750	1,5041	1,8330
15Y	1,2900	-3	-2	1,4150	1,7082	1,9230
20Y	1,4820	-2	-1	1,5627	1,7733	1,9195
30Y	1,5980	-1	1	1,6370	1,7785	1,8751

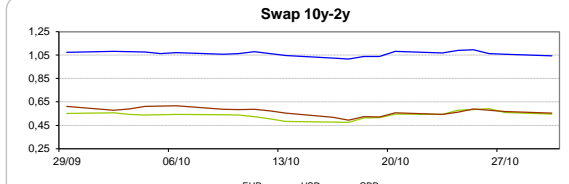
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6340	-1	7	1,9740	2,2370	2,5066
2Y	1,8150	-2	9	2,0440	2,2875	2,5200
3Y	1,9360	-3	11	2,1170	2,3470	2,5660
4Y	2,0280	-3	12	2,1640	2,4030	2,6010
5Y	2,1050	-3	13	2,2499	2,4540	2,6648
7Y	2,2380	-3	14	2,3584	2,5609	2,6820
10Y	2,3880	-3	14	2,4495	2,6085	2,7190
15Y	2,5340	-3	14	2,5873	2,6730	2,7440
20Y	2,6010	-3	13	2,6065	2,6875	2,7380
30Y	2,6340	-3	13	2,6190	2,6700	2,6980

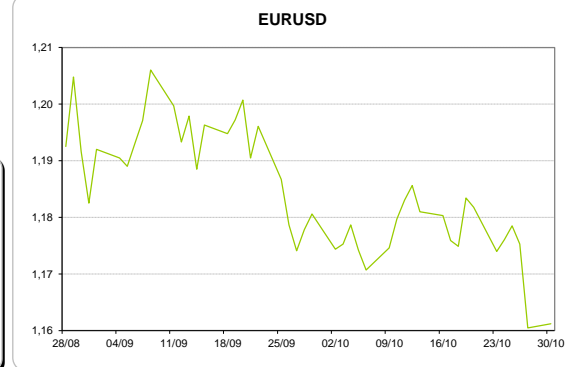
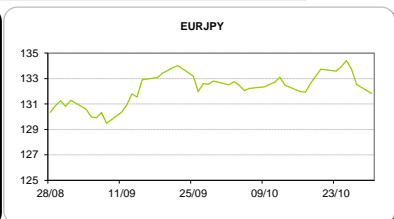
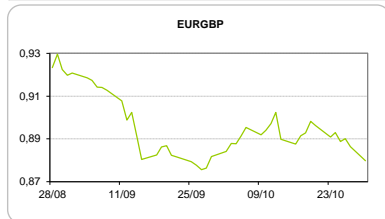


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,53	0,09	3,74	OT 2Y	-0,132	0,02	-15,20
JETFUEL	580,82	12,40	5,07	OT 5Y	0,765	-0,05	-21,40
DIESEL	552,57	12,77	0,94	OT 10Y	2,095	-0,10	-32,40
COBRE	6.843,50	-156,00	393,00	BUND 10Y	-0,199	-2,14	-13,90
ZINCO	3.215,00	-49,00	105,00	SCHATZ 2Y	-0,126	0,91	-6,20
OURO	1.276,79	2,91	-3,36	T-NOTE 10Y	3,078	-4,00	5,70
TRIGO	425,50	-1,75	-22,75	T-NOTE 2Y	2,045	-1,53	9,90
LICENÇA C02	7,14	-0,03	0,07	GILT 10Y	1,395	-1,42	-5,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1612	0,06%	-1,12%	1,1675	1,1740	1,1883
EUR/GBP	0,8798	0,74%	0,50%	0,8820	0,8844	0,8900
EUR/JPY	131,83	0,52%	0,51%	131,83	131,83	131,83
EUR/CHF	1,1580	0,05%	-1,24%	1,1568	1,1555	1,1534
EUR/BRL	3,8023	-1,30%	-2,67%	3,8673	3,9285	4,0671
EUR/PLN	4,2485	-0,03%	1,52%	4,2692	4,2901	4,3374

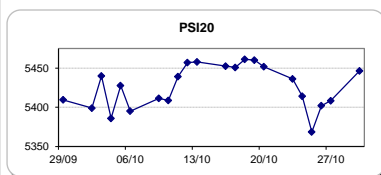


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1612	0,8798	131,83	1,1580	9,7266	7,4412	1,4926	1,51557	3,8023
USD	0,8610	-	0,759	113,43	0,9991	8,3700	6,4064	1,2850	1,3045	3,2606
										8,1776

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,493	-0,18	42,16
BANCO BPI	1,120	0,63	-0,97
BCP	0,2550	3,03	38,24
CORT. AMORIM	11,775	0,60	38,53
CTT	5,066	0,12	-21,40
EDP	3,032	0,26	4,77
EDP R	7,109	0,27	17,78
GALP	15,585	-0,06	9,83
J MARTINS	15,625	0,71	6,00
MOTA ENGIL	3,380	1,72	109,94
NOS	5,162	0,86	-8,44
PHAROL	0,428	0,23	106,76
NAVIGATOR	4,361	-0,59	37,63
REN	2,716	-0,07	0,67
SEMAPA	17,220	1,15	28,51
SONAE CAP.	0,840	-0,24	12,30
SONAE SGPS	1,030	0,19	17,85

Maiores ganhos/perdas	
Título	Variação %
BCP	3,03
MOTA ENGIL	1,72
SEMAPA	1,15
NOS	0,86
J MARTINS	0,71
GALP	-0,06
REN	-0,07
ALTRI	-0,18
SONAE CAP.	-0,24
NAVIGATOR	-0,59



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.446,51	0,70%	16,40%	5.479,46	4.356,54
CAC40	5.493,63	-0,01%	12,98%	5.513,53	4.344,88
ESTX 50 PR	3.662,18	0,27%	11,29%	3.670,00	2.937,98
XTRA DAX	13.229,57	0,09%	15,23%	13.255,38	10.174,92
S&P 500	2.573,63	-0,29%	14,95%	2.582,98	2.083,79
IBEX 35	10.446,00	2,44%	11,70%	11.184,40	8.512,40
NIKKEI 225	22.011,67	0,01%	15,16%	22.086,88	16.111,81

