

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

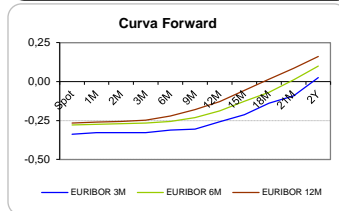
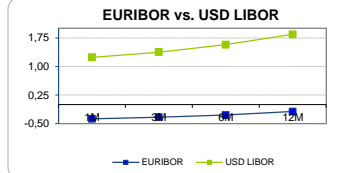
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RENTA FIXA

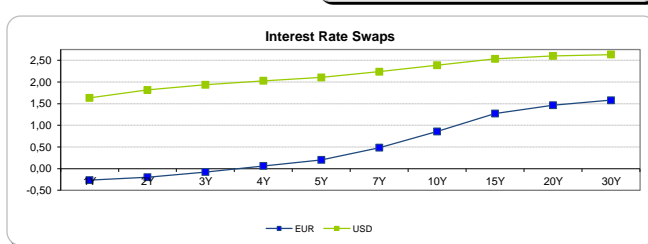
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2421	0	1	0,3884	-0,7826
3M	-0,3310	0	0	3M	1,3768	0	4	0,4331	-0,7264
6M	-0,2760	0	0	6M	1,5731	0	7	0,5580	-0,6486
12M	-0,1850	0	-1	12M	1,8423	-1	6	0,7703	-0,5230

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2652	0	-1	-0,1277	0,4540	1,0335
2Y	-0,1960	0	-3	0,0150	0,6030	1,1711
3Y	-0,0760	0	-3	0,1636	0,7470	1,2978
4Y	0,0620	-1	-4	0,3104	0,8830	1,4135
5Y	0,2040	-1	-4	0,4520	1,0130	1,5147
7Y	0,4840	-1	-4	0,7235	1,2420	1,6735
10Y	0,8580	-2	-5	1,0641	1,4860	1,8223
15Y	1,2720	-2	-4	1,3970	1,6838	1,9084
20Y	1,4640	-2	-3	1,5435	1,7499	1,9041
30Y	1,5790	-2	-2	1,6160	1,7553	1,8548

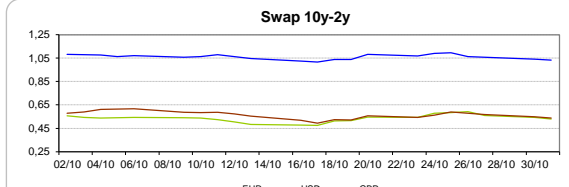
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6340	-1	7	1,9789	2,2677	2,4788
2Y	1,8150	-2	9	2,0718	2,3190	2,5226
3Y	1,9360	-3	11	2,1347	2,3525	2,5768
4Y	2,0280	-3	12	2,1927	2,4248	2,5980
5Y	2,1050	-3	13	2,2150	2,4450	2,6410
7Y	2,2380	-3	14	2,3280	2,5170	2,6620
10Y	2,3880	-3	14	2,4375	2,5930	2,7000
15Y	2,5340	-3	14	2,5475	2,6545	2,7260
20Y	2,6010	-3	13	2,5920	2,6710	2,7180
30Y	2,6340	-3	13	2,6298	2,6669	2,6951

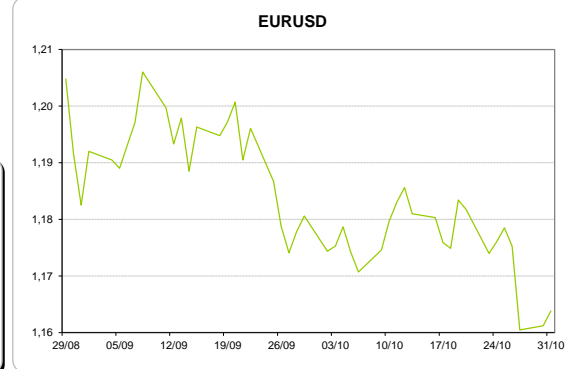
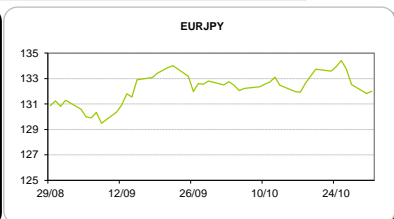
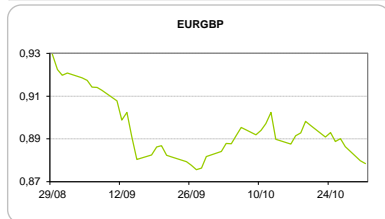


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	60,76	0,17	4,17	OT 2Y	-0,135	0,00	-11,90
JETFUEL	580,82	12,40	5,07	OT 5Y	0,769	0,00	-18,70
DIESEL	552,57	12,77	0,94	OT 10Y	2,074	-0,02	-31,40
COBRE	6.862,50	37,00	386,00	BUND 10Y	-0,203	-0,15	-12,70
ZINCO	3.254,00	39,00	85,75	SCHATZ 2Y	-0,124	0,46	-6,40
OURO	1.269,26	-7,09	-10,89	T-NOTE 10Y	3,081	0,64	3,60
TRIGO	417,00	-7,75	-31,25	T-NOTE 2Y	2,057	1,53	8,00
LICENÇA C02	7,41	0,27	0,34	GILT 10Y	1,385	0,47	-4,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1638	0,22%	-0,90%	1,1702	1,1766	1,1910
EUR/GBP	0,87853	0,14%	0,64%	0,8807	0,8831	0,8888
EUR/JPY	132	-0,13%	0,38%	132,00	132,00	132,00
EUR/CHF	1,1623	-0,33%	-1,61%	1,1611	1,1599	1,1577
EUR/BRL	3,8207	0,07%	-3,14%	3,8866	3,9478	4,0875
EUR/PLN	4,2425	0,17%	1,66%	4,2638	4,2844	4,3317

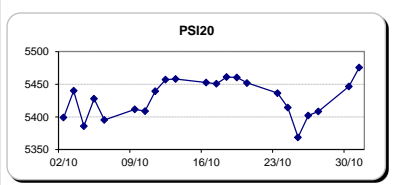


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1638	0,8785	132,00	1,1623	9,7562	7,4411	1,5031	1,52222	3,8207
USD	0,8592	-	0,7551	113,435	0,9977	8,3712	6,3931	1,2885	1,3077	3,2877
										8,1920

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,485	-0,15	41,95
BANCO BPI	1,160	3,57	2,56
BCP	0,2565	0,59	39,05
-	-	-	-
CORT. AMORIM	11,970	1,66	40,82
CTT	5,056	-0,20	-21,55
EDP	3,063	1,02	5,84
EDP R	7,100	-0,13	17,63
GALP	15,960	2,41	12,47
J MARTINS	15,600	-0,16	5,83
MOTA ENGIL	3,448	2,01	114,16
NOS	5,144	-0,35	-8,76
PHAROL	0,426	-0,47	105,80
NAVIGATOR	4,379	0,41	38,20
REN	2,727	0,41	1,07
SEMAPA	17,165	-0,32	28,10
SONAE CAP.	0,852	1,43	13,90
SONAE SGPS	1,028	-0,19	17,62
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
BANCO BPI	3,57
GALP	2,41
MOTA ENGIL	2,01
CORT. AMORI	1,66
SONAE CAP.	1,43
SONAE SGPS	-0,19
CTT	-0,20
SEMAPA	-0,32
NOS	-0,35
PHAROL	-0,47



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.475,67	0,54%	17,02%	5.495,87	4.356,54
CAC40	5.503,29	0,18%	13,18%	5.513,53	4.344,88
ESTX 50 PR	3.673,95	0,32%	11,65%	3.677,66	2.937,98
XTRA DAX	13.229,57	0,09%	15,23%	13.255,38	10.174,92
S&P 500	2.576,32	0,13%	15,07%	2.582,98	2.083,79
IBEX 35	10.523,50	0,74%	12,53%	11.184,40	8.512,40
NIKKEI 225	22.011,61	0,00%	15,16%	22.086,88	16.111,81

