

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

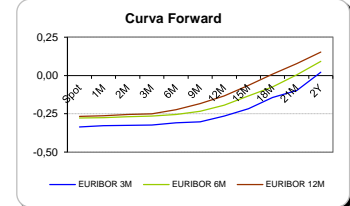
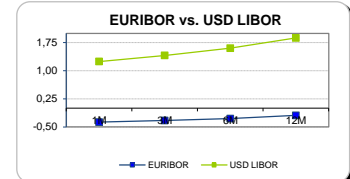
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RENTA FIXA

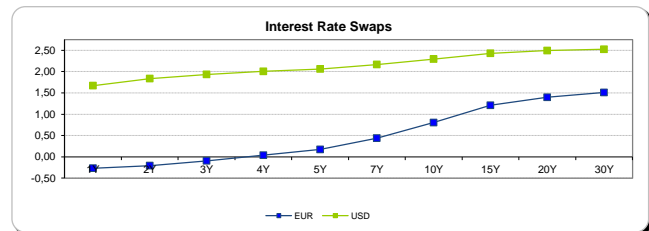
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2461	0	1	0,4938	-0,7863
3M	-0,3290	0	0	3M	1,4098	1	6	0,5252	-0,7410
6M	-0,2760	0	0	6M	1,6016	0	8	0,5907	-0,6516
12M	-0,1910	0	-2	12M	1,8732	0	7	0,7675	-0,5286

INTEREST RATE SWAPS							
EUR	FIXING	1D (bps)	1M (bps)		1Y	3Y	5Y
1Y	-0,2670	0	-1		-0,1342	0,4570	1,0473
2Y	-0,2060	0	-4		0,0086	0,6126	1,1780
3Y	-0,0940	-1	-6		0,1590	0,7556	1,3023
4Y	0,0370	-1	-7		0,3087	0,8918	1,4115
5Y	0,1720	-1	-9		0,4529	1,0212	1,5170
7Y	0,4390	-2	-10		0,7250	1,2485	1,6635
10Y	0,8030	-2	-11		1,0700	1,4954	1,8260
15Y	1,2080	-2	-12		1,4066	1,6984	1,9180
20Y	1,3970	-2	-11		1,5598	1,7694	1,9165
30Y	1,5100	-2	-10		1,6366	1,7775	1,8735

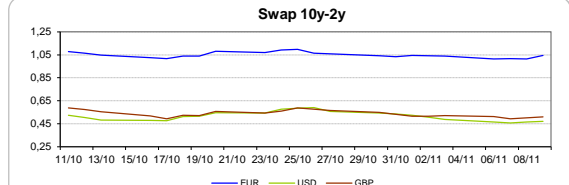
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6700	0	7	1,9808	2,2150	2,4050
2Y	1,8350	0	6	2,0642	2,2580	2,4440
3Y	1,9350	0	4	2,1156	2,3050	2,4830
4Y	2,0040	-1	3	2,1500	2,3500	2,5145
5Y	2,0610	-1	1	2,1990	2,4113	2,5741
7Y	2,1660	-1	1	2,3051	2,4585	2,5960
10Y	2,2920	-1	-3	2,3930	2,5568	2,6350
15Y	2,4270	-2	-5	2,4965	2,5980	2,6560
20Y	2,4920	-2	-5	2,5628	2,6130	2,6590
30Y	2,5210	-2	-6	2,5520	2,6000	2,6210

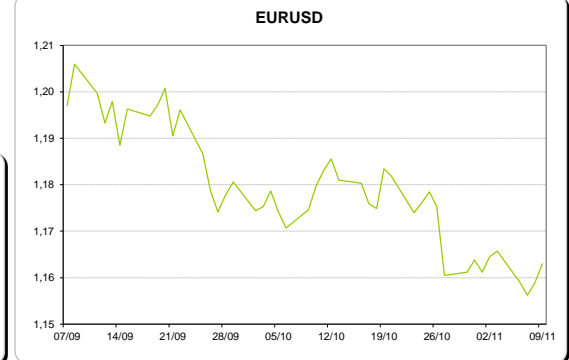
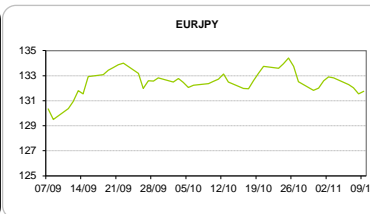
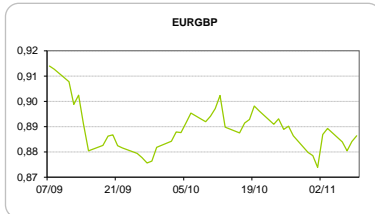


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,00	0,51	8,46	OT 2Y	-0,174	0,00	-17,30
JETFUEL	608,13	2,07	67,63	OT 5Y	0,713	0,02	-26,90
DIESEL	571,31	5,88	53,81	OT 10Y	2,045	0,04	-34,70
COBRE	6.853,00	29,00	188,50	BUND 10Y	-0,207	4,55	-9,60
ZINCO	3.227,50	29,50	-17,00	SCHATZ 2Y	-0,130	0,46	-5,90
OURO	1.286,05	4,70	2,19	T-NOTE 10Y	3,050	-0,16	0,00
TRIGO	427,25	0,50	-8,75	T-NOTE 2Y	2,088	-0,76	8,10
LICENÇA C02	7,55	-0,17	0,59	GILT 10Y	1,303	4,22	-12,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,163	0,35%	-0,99%	1,1695	1,1761	1,1906
EUR/GBP	0,88633	-0,26%	0,63%	0,8886	0,8910	0,8965
EUR/JPY	131,75	-0,16%	0,46%	131,75	131,75	131,75
EUR/CHF	1,1583	0,11%	-0,69%	1,1569	1,1557	1,1534
EUR/BRL	3,7957	-0,69%	-1,36%	3,8576	3,9207	4,0598
EUR/PLN	4,2349	0,05%	1,56%	4,2564	4,2777	4,3253



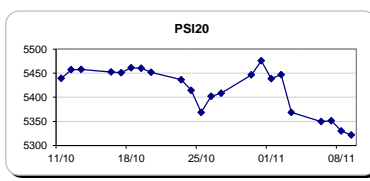
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1630	0,8863	131,75	1,1583	9,7498	7,4407	1,4778	1,51853	3,7957	9,4753
USD	0,8603	-	0,7624	113,675	0,9980	8,3848	6,4016	1,2699	1,3057	3,2588	8,1357

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,370	-0,13	38,98
BANCO BPI	1,140	-0,70	0,80
BCP	0,2453	-0,45	32,98
CORT. AMORIM	11,740	-1,01	38,12
CTT	3,256	-4,63	-49,48
EDP	2,980	-1,06	2,97
EDP R	6,987	-0,91	15,76
GALP	16,345	2,12	15,19
J MARTINS	16,045	0,03	8,85
MOTA ENGIL	3,410	-1,59	111,80
NOS	5,224	4,58	-7,34
PHAROL	0,412	-3,96	99,03
NAVIGATOR	4,212	-2,45	32,93
REN	2,664	-0,34	-1,26
SEMAPA	16,380	-1,65	22,24
SONAE CAP.	0,825	-1,20	10,29
SONAE SGPS	1,011	0,50	15,68

Maiores ganhos/perdas	
Título	Variação %
NOS	4,58
GALP	2,12
SONAE SGPS	0,50
J MARTINS	0,03
MOTA ENGIL	-1,59
SEMAPA	-1,65
NAVIGATOR	-2,45
PHAROL	-3,96
CTT	-4,63



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.321,82	-0,15%	13,73%	5.495,87	4.356,54
CAC40	5.407,75	-1,16%	11,22%	5.536,40	4.344,88
ESTX 50 PR	3.612,50	-1,16%	9,79%	3.708,82	2.937,98
XTRA DAX	13.182,56	-1,49%	14,82%	13.525,56	10.174,92
S&P 500	2.572,41	-0,86%	14,89%	2.597,02	2.125,35
IBEX 35	10.141,10	-0,86%	8,44%	11.184,40	8.512,40
NIKKEI 225	22.868,71	-0,20%	19,64%	23.382,15	16.111,81

