

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

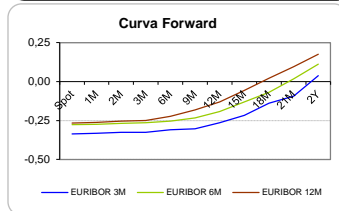
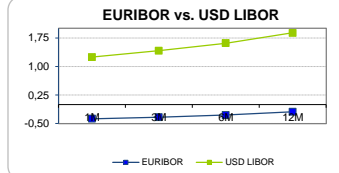
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RENTA FIXA

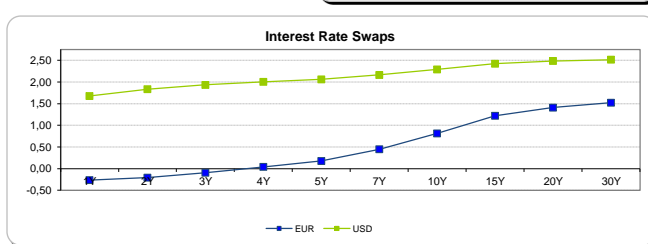
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2449	0	1	0,4950	-0,7861
3M	-0,3290	0	0	3M	1,4129	0	6	0,5281	-0,7414
6M	-0,2750	0	0	6M	1,6124	1	9	0,5931	-0,6518
12M	-0,1910	0	-1	12M	1,8818	1	7	0,7681	-0,5284

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2657	0	-1	-0,1286	0,4950	1,0939
2Y	-0,2060	0	-4	0,0228	0,6470	1,2223
3Y	-0,0930	0	-5	0,1825	0,8028	1,3486
4Y	0,0400	0	-6	0,3379	0,9389	1,4616
5Y	0,1770	1	-7	0,4867	1,0689	1,5660
7Y	0,4460	1	-8	0,7627	1,2960	1,7304
10Y	0,8120	1	-8	1,1080	1,5417	1,8730
15Y	1,2190	1	-8	1,4463	1,7436	1,9640
20Y	1,4100	1	-7	1,5979	1,8129	1,9620
30Y	1,5230	1	-7	1,6753	1,8210	1,9180

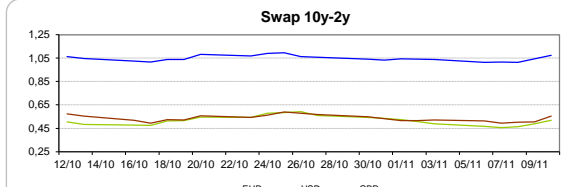
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6750	1	7	2,0117	2,2530	2,4765
2Y	1,8340	0	6	2,1018	2,3535	2,5110
3Y	1,9330	0	4	2,1659	2,4052	2,5989
4Y	2,0020	0	3	2,2153	2,4265	2,6341
5Y	2,0590	0	1	2,2784	2,4510	2,6669
7Y	2,1630	0	-1	2,3465	2,5706	2,6555
10Y	2,2880	0	-4	2,4539	2,6452	2,7080
15Y	2,4210	-1	-5	2,5590	2,6525	2,7190
20Y	2,4860	-1	-6	2,5790	2,6680	2,7135
30Y	2,5140	-1	-7	2,5900	2,6505	2,7349

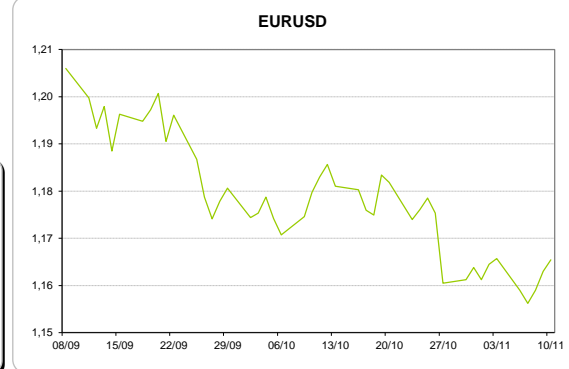
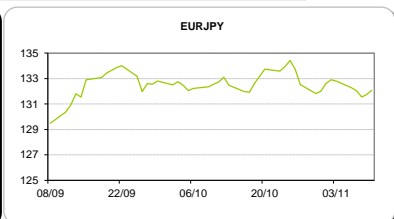
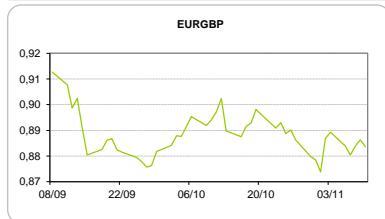


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,64	-0,29	7,28	OT 2Y	-0,159	0,02	-13,80
JETFUEL	609,50	1,37	55,61	OT 5Y	0,698	-0,02	-24,20
DIESEL	571,58	0,27	41,69	OT 10Y	2,059	0,01	-27,80
COBRE	6.828,50	-47,00	142,00	BUND 10Y	-0,164	2,81	-7,00
ZINCO	3.215,50	-12,00	-33,50	SCHATZ 2Y	-0,121	0,46	-5,70
OURO	1.276,37	-8,76	-11,66	T-NOTE 10Y	3,104	4,63	5,10
TRIGO	431,75	2,75	-3,50	T-NOTE 2Y	2,103	2,29	8,00
LICENÇA C02	7,40	-0,15	0,01	GILT 10Y	1,384	7,37	-5,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1654	0,21%	-1,21%	1,1720	1,1786	1,1933
EUR/GBP	0,8837	0,30%	1,18%	0,8860	0,8884	0,8940
EUR/JPY	132,08	-0,25%	0,36%	132,08	132,08	132,08
EUR/CHF	1,1607	-0,31%	-0,80%	1,1593	1,1581	1,1557
EUR/BRL	3,8156	-0,78%	-1,58%	3,8769	3,9397	4,0794
EUR/PLN	4,2260	0,12%	1,64%	4,2477	4,2689	4,3169

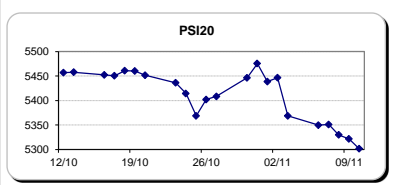


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1654	0,8837	132,08	1,1607	9,7403	7,4406	1,4791	1,5225	3,8156	9,4730
USD	0,8573	-	0,7563	113,275	0,9945	8,3593	6,3796	1,2676	1,3028	3,2646	8,1163

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,312	-1,08	37,47
BANCO BPI	1,142	0,18	0,97
BCP	0,2495	1,71	35,26
CORT. AMORIM	11,585	-1,32	36,29
CTT	3,261	0,15	-49,40
EDP	2,986	0,20	3,18
EDP R	6,994	0,10	15,87
GALP	16,220	-0,76	14,31
J MARTINS	15,795	-1,56	7,16
MOTA ENGIL	3,360	-1,47	108,70
NOS	5,193	-0,59	-7,89
PHAROL	0,393	-4,61	89,86
NAVIGATOR	4,189	-0,55	32,20
REN	2,660	-0,15	-1,41
SEMAPA	16,085	-1,80	20,04
SONAE CAP.	0,820	-0,61	9,63
SONAE SGPS	0,990	-2,08	13,27

Maiores ganhos/perdas	
Título	Varição %
BCP	1,71
EDP	0,20
BANCO BPI	0,18
CTT	0,15
EDP R	0,10
MOTA ENGIL	-1,47
J MARTINS	-1,56
SEMAPA	-1,80
SONAE SGPS	-2,08
PHAROL	-4,61



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.301,70	-0,38%	13,30%	5.495,87	4.356,54
CAC40	5.380,72	-0,50%	10,66%	5.536,40	4.473,35
ESTX 50 PR	3.593,76	-0,52%	9,22%	3.708,82	2.984,48
XTRA DAX	13.127,47	-0,42%	14,34%	13.525,56	10.402,59
S&P 500	2.581,03	-0,14%	15,29%	2.597,02	2.151,17
IBEX 35	10.092,70	-0,48%	7,92%	11.184,40	8.512,40
NIKKEI 225	22.681,42	-0,82%	18,66%	23.382,15	16.560,66

