

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

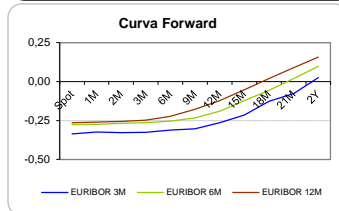
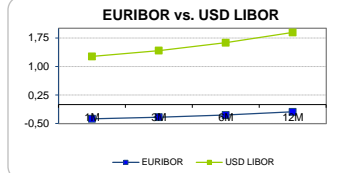
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RENTA FIXA

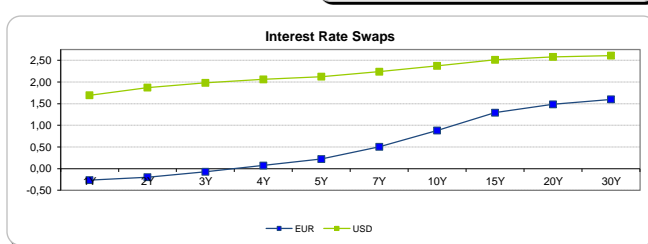
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2635	1	3	0,4961	-0,7861
3M	-0,3290	0	0	3M	1,4190	0	7	0,5260	-0,7420
6M	-0,2750	0	0	6M	1,6221	1	9	0,5919	-0,6544
12M	-0,1920	0	-1	12M	1,8926	1	8	0,7761	-0,5292

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2650	0	0	-0,1240	0,4737	1,0467
2Y	-0,1950	1	-2	0,0176	0,6242	1,1720
3Y	-0,0710	1	-2	0,1696	0,7637	1,2970
4Y	0,0730	1	-1	0,3211	0,8957	1,4140
5Y	0,2210	2	0	0,4640	1,0238	1,5115
7Y	0,5030	2	0	0,7319	1,2537	1,6792
10Y	0,8800	2	0	1,0720	1,4947	1,8316
15Y	1,2920	2	1	1,4082	1,6984	1,9254
20Y	1,4840	2	2	1,5608	1,7710	1,9243
30Y	1,5990	2	2	1,6391	1,7800	1,8823

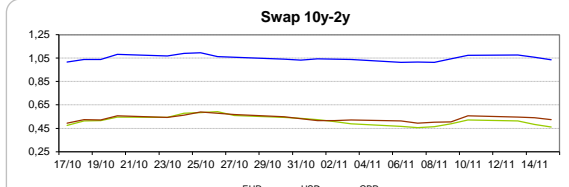
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6960	1	10	2,0292	2,2235	2,4462
2Y	1,8720	2	11	2,1070	2,2895	2,4610
3Y	1,9810	2	12	2,1588	2,3340	2,4730
4Y	2,0590	2	13	2,2046	2,3720	2,5330
5Y	2,1220	2	13	2,2340	2,4354	2,5907
7Y	2,2380	1	13	2,3354	2,5037	2,6130
10Y	2,3730	1	12	2,4045	2,5305	2,6305
15Y	2,5120	1	11	2,4980	2,5940	2,6830
20Y	2,5790	1	11	2,5650	2,6075	2,6520
30Y	2,6090	1	10	2,5730	2,5860	2,6075

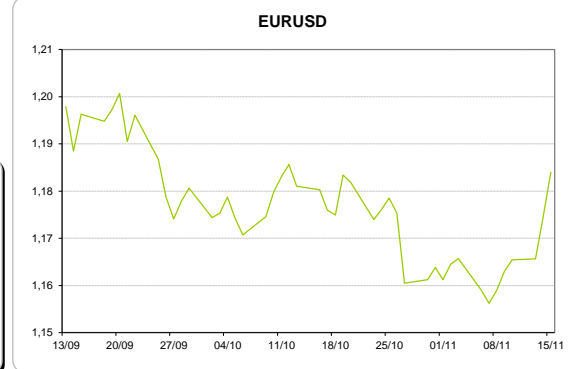
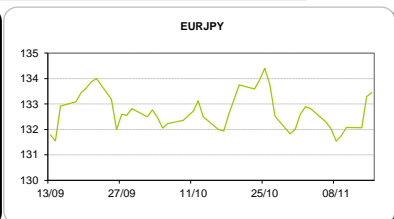
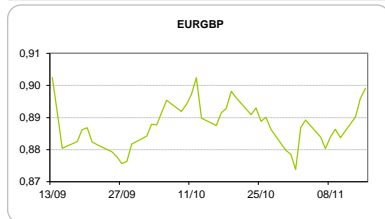


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,87	-0,34	4,92	OT 2Y	-0,193	-0,02	-19,40
JETFUEL	603,59	0,00	44,75	OT 5Y	0,640	0,02	-30,40
DIESEL	564,13	0,00	26,29	OT 10Y	1,998	0,03	-33,10
COBRE	6.772,50	-136,00	-123,00	BUND 10Y	-0,201	-2,29	-1,80
ZINCO	3.167,00	-63,00	-76,00	SCHATZ 2Y	-0,124	-0,46	-1,40
OURO	1.278,15	-2,26	-26,42	T-NOTE 10Y	3,080	-2,40	4,60
TRIGO	436,25	-9,00	-21,75	T-NOTE 2Y	2,133	-0,38	8,40
LICENÇA C02	7,70	0,31	0,38	GILT 10Y	1,330	-3,02	-6,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,184	0,81%	0,31%	1,1910	1,1974	1,2125
EUR/GBP	0,8991	-0,36%	-1,29%	0,9016	0,9038	0,9095
EUR/JPY	133,45	-0,12%	-1,09%	133,45	133,45	133,45
EUR/CHF	1,1673	-0,01%	-1,43%	1,1658	1,1645	1,1621
EUR/BRL	3,9101	-2,14%	-4,41%	3,9754	4,0380	4,1809
EUR/PLN	4,2468	0,00%	-0,28%	4,2697	4,2909	4,3411



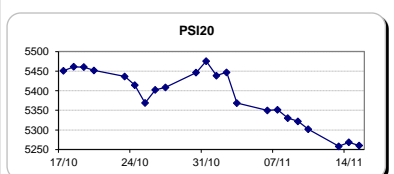
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1840	0,8991	133,45	1,1673	9,9520	7,4414	1,5076	1,55657	3,9101	9,7267
USD	0,8472	-	0,7598	113,08	0,9892	8,4465	6,3049	1,2776	1,3188	3,3151	8,2541

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,163	-1,56	33,62
BANCO BPI	1,136	0,00	0,44
BCP	0,2522	0,52	36,72
CORT. AMORIM	11,260	-0,09	32,47
CTT	3,180	0,60	-50,66
EDP	3,003	1,11	3,77
EDP R	6,940	0,03	14,98
GALP	15,885	-1,52	11,95
J MARTINS	15,690	-1,01	6,45
MOTA ENGIL	3,230	-1,76	100,62
NOS	5,341	1,35	-5,27
PHAROL	0,340	-7,10	64,25
NAVIGATOR	4,068	-1,07	28,38
REN	2,612	0,54	-3,19
SEMAPA	15,730	0,25	17,39
SONAE CAP.	0,811	0,50	8,42
SONAE SGPS	0,975	-0,10	11,56

Maiores ganhos/perdas	
Título	Variação %
NOS	1,35
EDP	1,11
CTT	0,60
REN	0,54
BCP	0,52
NAVIGATOR	-1,07
GALP	-1,52
ALTRI	-1,56
MOTA ENGIL	-1,76
PHAROL	-7,10



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.260,18	-0,16%	12,42%	5.495,87	4.358,74
CAC40	5.301,25	-0,27%	9,03%	5.536,40	4.479,69
ESTX 50 PR	3.545,72	-0,30%	7,76%	3.708,82	2.984,48
XTRA DAX	12.976,37	-0,44%	13,02%	13.525,56	10.402,59
S&P 500	2.570,75	-0,31%	14,83%	2.597,02	2.166,38
IBEX 35	10.013,90	0,24%	7,08%	11.184,40	8.512,40
NIKKEI 225	22.028,32	-1,57%	15,24%	23.382,15	17.605,77

