

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

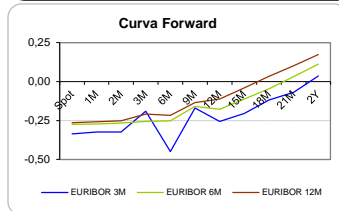
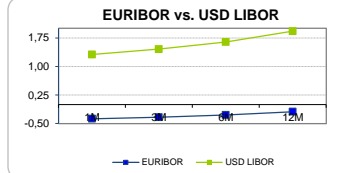
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RENTA FIXA

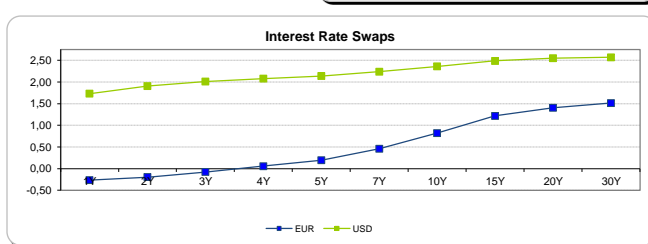
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,3129	2	7	0,4952	-0,7864
3M	-0,3290	0	0	3M	1,4540	1	9	0,5226	-0,7510
6M	-0,2720	0	0	6M	1,6449	1	9	0,5825	-0,6558
12M	-0,1860	0	0	12M	1,9273	2	10	0,7733	-0,5306

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2633	0	0	-0,1117	0,4672	1,0136
2Y	-0,1940	0	-1	0,0310	0,6103	1,1330
3Y	-0,0770	0	-2	0,1797	0,7441	1,2473
4Y	0,0580	0	-3	0,3229	0,8710	1,3430
5Y	0,1960	0	-4	0,4590	0,9897	1,4568
7Y	0,4600	-1	-6	0,7120	1,2040	1,6109
10Y	0,8200	-1	-7	1,0359	1,4362	1,7450
15Y	1,2180	-2	-7	1,3519	1,6253	1,8310
20Y	1,4050	-2	-7	1,4934	1,6891	1,8249
30Y	1,5140	-2	-7	1,5612	1,6950	1,7860

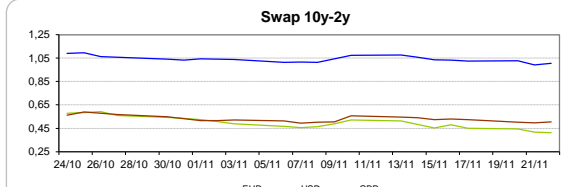
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7310	1	11	2,0816	2,2530	2,4015
2Y	1,9040	2	10	2,1528	2,2800	2,4669
3Y	2,0090	2	8	2,1932	2,3200	2,4863
4Y	2,0800	2	6	2,2100	2,3600	2,5020
5Y	2,1370	2	5	2,2470	2,3940	2,5642
7Y	2,2380	2	2	2,3200	2,4590	2,6118
10Y	2,3600	2	0	2,4140	2,5310	2,6180
15Y	2,4870	1	-1	2,5060	2,5930	2,6540
20Y	2,5480	1	-1	2,5583	2,6050	2,6410
30Y	2,5690	1	-2	2,5460	2,5810	2,5990

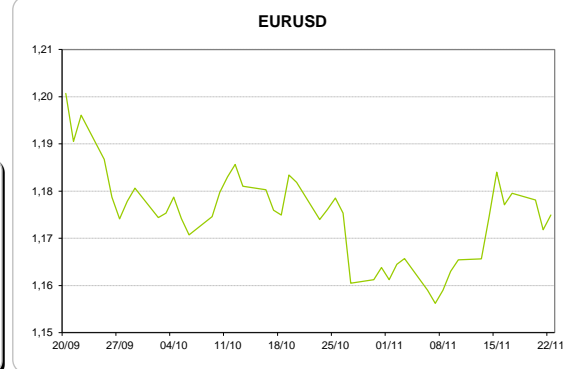
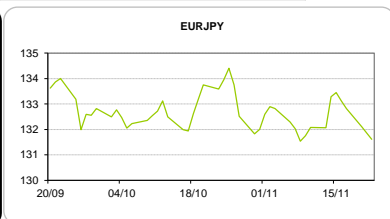
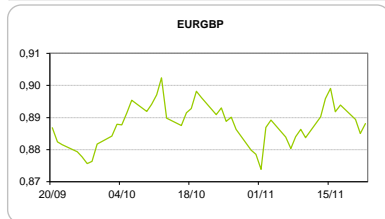


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,96	0,39	5,38	OT 2Y	-0,227	-0,01	-14,30
JETFUEL	609,25	6,34	52,50	OT 5Y	0,525	-0,02	-39,30
DIESEL	565,50	3,75	32,75	OT 10Y	1,905	-0,01	-38,30
COBRE	6.920,00	81,00	-43,00	BUND 10Y	-0,227	0,15	-10,10
ZINCO	3.210,00	28,00	97,50	SCHATZ 2Y	-0,096	2,06	-0,20
OURO	1.291,05	10,52	10,55	T-NOTE 10Y	3,080	-2,88	-0,50
TRIGO	442,00	0,75	-2,50	T-NOTE 2Y	2,168	-3,45	12,30
LICENÇA C02	7,37	-0,02	-0,20	GILT 10Y	1,316	0,00	-4,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1749	0,26%	0,08%	1,1819	1,1885	1,2040
EUR/GBP	0,8881	-0,35%	0,32%	0,8905	0,8928	0,8985
EUR/JPY	131,61	0,20%	1,50%	131,61	131,61	131,61
EUR/CHF	1,1598	0,34%	-0,22%	1,1583	1,1570	1,1547
EUR/BRL	3,818	0,08%	-0,44%	3,8803	3,9452	4,0819
EUR/PLN	4,2118	0,23%	0,36%	4,2345	4,2561	4,3060



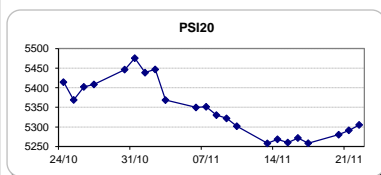
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1749	0,8881	131,61	1,1598	9,8605	7,4425	1,5014	1,5543	3,8180	9,6473
USD	0,8484	-	0,753	111,63	0,9833	8,3933	6,3138	1,2728	1,3184	3,2471	8,1975

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,229	-0,21	35,33
BANCO BPI	1,133	0,89	0,18
BCP	0,2490	-0,72	34,99
CORT. AMORIM	11,640	-0,94	36,94
CTT	3,184	0,60	-50,60
EDP	2,911	0,80	0,59
EDP R	6,871	-0,09	13,83
GALP	15,895	0,00	12,02
J MARTINS	15,965	0,19	8,31
MOTA ENGIL	3,484	5,23	116,40
NOS	5,572	0,47	-1,17
PHAROL	0,373	8,43	80,19
NAVIGATOR	4,135	-0,48	30,50
REN	2,510	-0,08	-1,33
SEMAPA	15,675	-0,48	16,98
SONAE CAP.	0,832	2,46	11,23
SONAE SGPS	1,034	1,27	18,31

Maiores ganhos/perdas	
Título	Varição %
PHAROL	8,43
MOTA ENGIL	5,23
SONAE CAP.	2,46
SONAE SGPS	1,27
BANCO BPI	0,89
ALTRI	-0,21
SEMAPA	-0,48
NAVIGATOR	-0,48
BCP	-0,72
CORT. AMORI	-0,94



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.305,06	0,25%	13,38%	5.495,87	4.381,81
CAC40	5.352,76	-0,25%	10,09%	5.536,40	4.490,15
ESTX 50 PR	3.562,65	-0,47%	8,27%	3.708,82	2.984,48
XTRA DAX	13.015,04	-1,16%	13,36%	13.525,56	10.402,59
S&P 500	2.596,29	-0,11%	15,97%	2.601,19	2.187,44
IBEX 35	10.013,90	0,21%	7,08%	11.184,40	8.512,40
NIKKEI 225	22.523,15	0,48%	17,83%	23.382,15	18.050,55

