

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

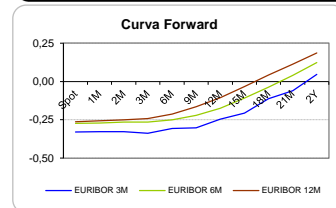
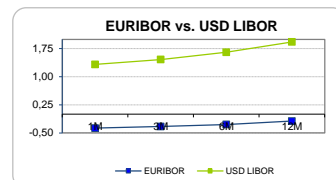
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RENTA FIXA

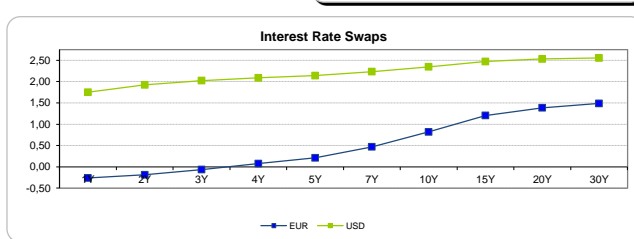
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,3286	0	9	0,4955	-0,7861
3M	-0,3290	0	0	3M	1,4621	0	9	0,5226	-0,7510
6M	-0,2720	0	0	6M	1,6521	0	9	0,5813	-0,6558
12M	-0,1860	0	0	12M	1,9301	0	10	0,7698	-0,5286

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2621	0	0	-0,1068	0,4952
2Y	-0,1860	0	0	0,0402	0,6355
3Y	-0,0620	0	-1	0,1906	0,7601
4Y	0,0740	0	-1	0,3353	0,8820
5Y	0,2100	-1	-2	0,4685	0,9955
7Y	0,4680	-1	-5	0,7187	1,2145
10Y	0,8170	-2	-7	1,0429	1,4403
15Y	1,2040	-2	-9	1,3561	1,6304
20Y	1,3840	-2	-10	1,4990	1,6967
30Y	1,4870	-2	-10	1,5688	1,7015

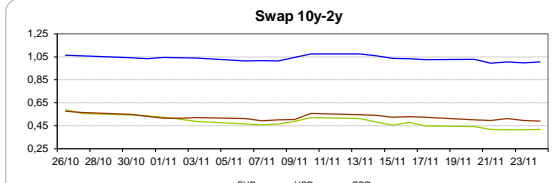
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7500	-1	13	2,0805	2,2660	2,4150
2Y	1,9230	-2	12	2,1449	2,2995	2,4734
3Y	2,0240	-2	9	2,1958	2,3556	2,4760
4Y	2,0890	-2	7	2,2140	2,3700	2,5110
5Y	2,1400	-2	5	2,2710	2,4313	2,5711
7Y	2,2320	-2	2	2,3464	2,4954	2,5870
10Y	2,3450	-1	-1	2,4260	2,5335	2,6250
15Y	2,4690	-1	-3	2,5135	2,6246	2,6915
20Y	2,5290	-1	-3	2,5793	2,6420	2,6845
30Y	2,5510	-1	-4	2,5741	2,6073	2,6130

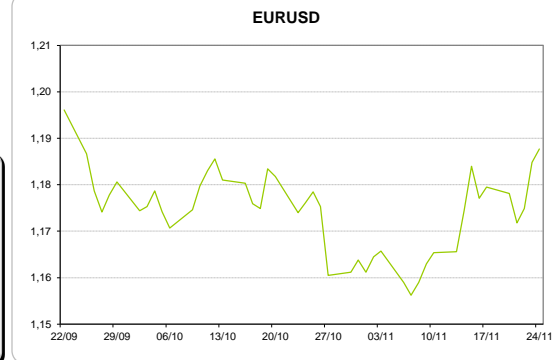
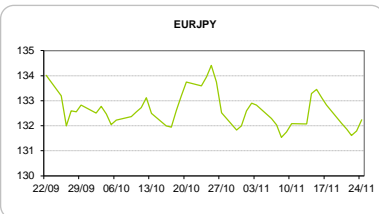
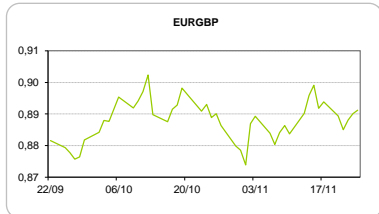


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,55	0,00	5,38	OT 2Y	-0,248	-0,03	-14,70
JETFUEL	612,00	0,00	55,93	OT 5Y	0,542	0,00	-36,60
DIESEL	568,00	0,75	37,68	OT 10Y	1,939	0,01	-36,50
COBRE	6.970,00	9,00	-41,00	BUND 10Y	-0,215	1,25	-13,70
ZINCO	3.259,00	9,75	116,00	SCHATZ 2Y	-0,092	0,00	-1,60
OURO	1.288,38	-2,96	11,55	T-NOTE 10Y	3,081	1,60	-5,20
TRIGO	432,00	-8,75	-24,00	T-NOTE 2Y	2,172	1,92	10,40
LICENÇA C02	7,75	0,09	0,28	GILT 10Y	1,291	-0,28	-17,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1877	0,24%	0,99%	1,1946	1,2014	1,2169
EUR/GBP	0,8912	-0,13%	0,21%	0,8936	0,8960	0,9016
EUR/JPY	132,24	-0,34%	1,29%	132,24	132,24	132,24
EUR/CHF	1,1686	-0,43%	-0,26%	1,1672	1,1660	1,1637
EUR/BRL	3,8489	-0,78%	-0,77%	3,9117	3,9758	4,1158
EUR/PLN	4,2077	0,03%	0,92%	4,2298	4,2523	4,3011



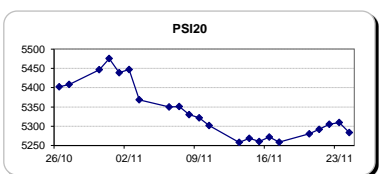
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1877	0,8912	132,24	1,1686	9,8861	7,4425	1,5166	1,56667	3,8489	9,7208
USD	0,8380	-	0,749	111,49	0,9788	8,2802	6,2366	1,2701	1,3123	3,2255	8,1251

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,059	-2,69	30,93
BANCO BPI	1,131	-0,18	0,00
BCP	0,2493	0,12	35,15
CORT. AMORIM	11,670	-0,30	37,29
CTT	3,085	-1,44	-52,13
EDP	2,909	-0,61	0,52
EDP R	6,895	-0,51	14,23
GALP	15,925	0,03	12,23
J MARTINS	16,195	0,47	9,87
MOTA ENGIL	3,385	-1,83	110,25
NOS	5,549	0,14	-1,58
PHAROL	0,353	-5,87	70,53
NAVIGATOR	4,100	-0,77	29,39
REN	2,438	-2,05	-4,16
SEMAPA	15,495	-0,61	15,63
SONAE CAP.	0,860	2,38	14,97
SONAE SGPS	1,011	-1,84	15,68

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	2,38
J MARTINS	0,47
NOS	0,14
BCP	0,12
GALP	0,03
MOTA ENGIL	-1,83
SONAE SGPS	-1,84
REN	-2,05
ALTRI	-2,69
PHAROL	-5,87



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.283,35	-0,50%	12,91%	5.495,87	4.381,81
CAC40	5.390,46	0,20%	10,86%	5.536,40	4.490,15
ESTX 50 PR	3.581,23	0,26%	8,83%	3.708,82	2.984,48
XTRA DAX	13.059,84	0,39%	13,75%	13.525,56	10.402,59
S&P 500	2.603,68	0,25%	16,30%	2.604,10	2.187,44
IBEX 35	10.053,50	0,21%	7,50%	11.184,40	8.512,40
NIKKEI 225	22.550,85	0,12%	17,98%	23.382,15	18.050,55

