

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

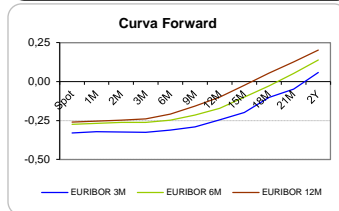
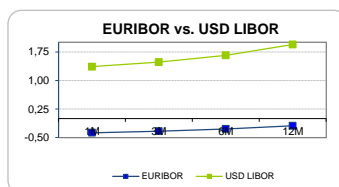
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RENTA FIXA

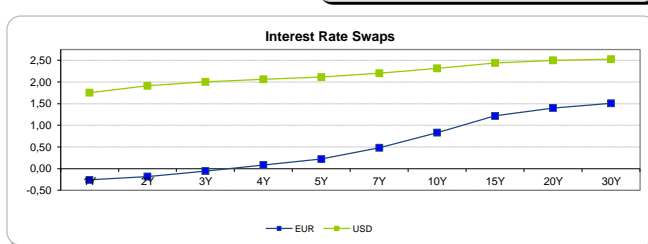
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,3468	1	10	0,4955	-0,7820
3M	-0,3290	0	0	3M	1,4773	1	10	0,5230	-0,7510
6M	-0,2740	0	0	6M	1,6583	0	9	0,5804	-0,6548
12M	-0,1860	0	0	12M	1,9429	1	10	0,7705	-0,5270

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2627	0	0	-0,1087	0,4740	0,9989
2Y	-0,1830	0	1	0,0370	0,6090	1,1170
3Y	-0,0560	0	2	0,1820	0,7375	1,2320
4Y	0,0800	0	1	0,3236	0,8605	1,3400
5Y	0,2160	0	0	0,4560	0,9790	1,4370
7Y	0,4740	0	-2	0,7060	1,1935	1,5955
10Y	0,8240	-1	-5	1,0270	1,4244	1,7350
15Y	1,2100	-1	-8	1,3458	1,6185	1,8230
20Y	1,3910	-1	-9	1,4891	1,6853	1,8230
30Y	1,4960	-1	-10	1,5617	1,6946	1,7840

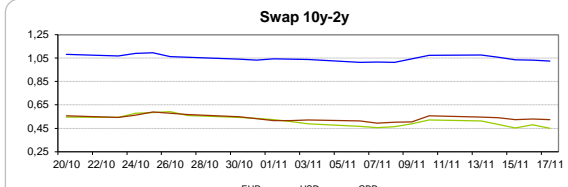
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7510	0	13	2,0624	2,2200	2,3670
2Y	1,9200	0	11	2,1090	2,2736	2,4020
3Y	2,0180	-1	8	2,1656	2,2910	2,4380
4Y	2,0840	-1	5	2,1986	2,3260	2,4675
5Y	2,1350	-1	3	2,2344	2,3610	2,5292
7Y	2,2260	-1	-1	2,2870	2,4270	2,5525
10Y	2,3390	-1	-4	2,3930	2,5005	2,5940
15Y	2,4630	-1	-6	2,4780	2,5640	2,6240
20Y	2,5230	-1	-7	2,5220	2,5790	2,6488
30Y	2,5450	-1	-8	2,5245	2,5670	2,5940

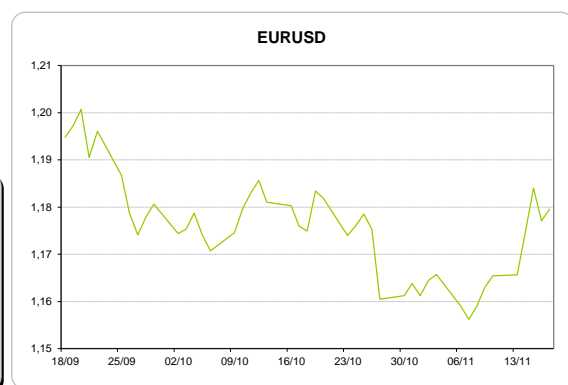
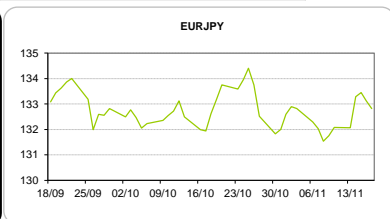
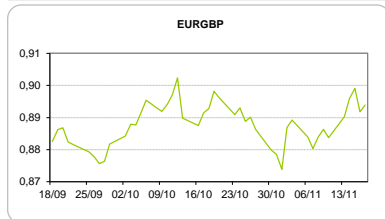


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,39	-0,45	3,26	OT 2Y	-0,227	0,01	-19,30
JETFUEL	609,75	1,50	41,33	OT 5Y	0,524	-0,01	-33,60
DIESEL	569,50	1,12	29,70	OT 10Y	1,923	0,01	-35,80
COBRE	6.929,00	-60,00	112,00	BUND 10Y	-0,236	-0,51	-4,80
ZINCO	3.202,50	-51,25	7,50	SCHATZ 2Y	-0,098	0,23	-1,60
OURO	1.295,96	1,40	22,08	T-NOTE 10Y	3,054	-0,96	5,50
TRIGO	426,50	-1,75	-18,75	T-NOTE 2Y	2,160	0,00	13,80
LICENÇA C02	7,57	-0,13	0,40	GILT 10Y	1,382	-0,66	0,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1888	-0,54%	2,38%	1,1957	1,2026	1,2179
EUR/GBP	0,89538	-0,18%	-1,74%	0,8977	0,9002	0,9059
EUR/JPY	132,24	0,34%	-0,31%	132,24	132,24	132,24
EUR/CHF	1,1680	0,01%	-0,80%	1,1665	1,1652	1,1630
EUR/BRL	3,8082	0,83%	0,42%	3,8689	3,9343	4,0717
EUR/PLN	4,2048	0,04%	1,07%	4,2264	4,2492	4,2987



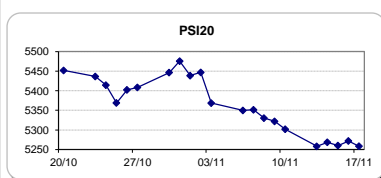
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1888	0,8954	132,24	1,1680	9,9044	7,4428	1,5211	1,55966	3,8082	9,7727
USD	0,8426	-	0,7557	111,31	0,9843	8,3437	6,2709	1,2812	1,3160	3,2152	8,2171

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,115	0,55	32,38
BANCO BPI	1,125	0,00	-0,53
BCP	0,2421	-1,51	31,25
CORT. AMORIM	11,565	-0,17	36,06
CTT	3,095	1,71	-51,98
EDP	2,908	-0,41	0,48
EDP R	6,900	1,02	14,31
GALP	15,905	0,47	12,09
J MARTINS	16,460	1,23	11,67
MOTA ENGIL	3,451	1,47	114,35
NOS	5,550	-0,34	-1,56
PHAROL	0,287	-7,42	38,65
NAVIGATOR	4,210	1,10	32,86
REN	2,419	1,21	-4,91
SEMAPA	16,870	3,94	25,90
SONAE CAP.	0,846	0,00	13,10
SONAE SGPS	1,020	1,69	16,70

Maiores ganhos/perdas	
Título	Varição %
SEMAPA	3,94
CTT	1,71
SONAE SGPS	1,69
MOTA ENGIL	1,47
J MARTINS	1,23
CORT. AMORI	-0,17
NOS	-0,34
EDP	-0,41
BCP	-1,51
PHAROL	-7,42



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.276,95	0,28%	12,77%	5.495,87	4.381,81
CAC40	5.390,48	0,57%	10,86%	5.536,40	4.490,15
ESTX 50 PR	3.583,49	0,55%	8,90%	3.708,82	2.984,48
XTRA DAX	13.059,53	0,46%	13,75%	13.525,56	10.402,59
S&P 500	2.613,15	0,46%	16,73%	2.614,05	2.187,44
IBEX 35	10.144,40	0,81%	8,47%	11.184,40	8.512,40
NIKKEI 225	22.486,24	-0,04%	17,64%	23.382,15	18.222,82

