

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

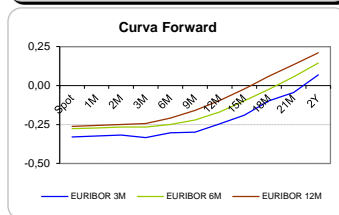
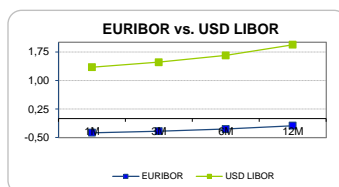
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RENTA FIXA

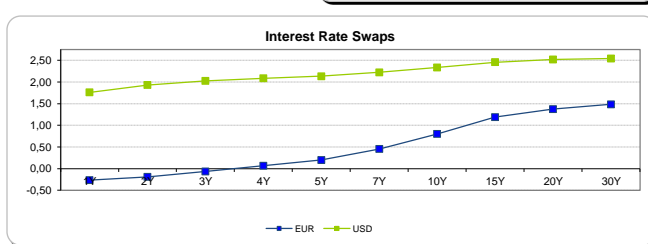
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,3498	0	11	0,4949	-0,7860
3M	-0,3290	0	0	3M	1,4788	0	10	0,5230	-0,7520
6M	-0,2740	0	0	6M	1,6574	0	8	0,5809	-0,6548
12M	-0,1870	0	0	12M	1,9380	0	9	0,7684	-0,5270

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2630	0	0	-0,0974	0,5136	1,0469
2Y	-0,1880	-1	1	0,0574	0,6544	1,1680
3Y	-0,0660	-1	1	0,2110	0,7845	1,2807
4Y	0,0670	-1	0	0,3570	0,9098	1,3879
5Y	0,2000	-2	-1	0,4928	1,0269	1,4810
7Y	0,4560	-2	-4	0,7455	1,2458	1,6395
10Y	0,8030	-2	-7	1,0686	1,4669	1,7788
15Y	1,1910	-2	-10	1,3804	1,6550	1,8657
20Y	1,3750	-2	-11	1,5234	1,7219	1,8630
30Y	1,4830	-1	-12	1,5955	1,7314	1,8237

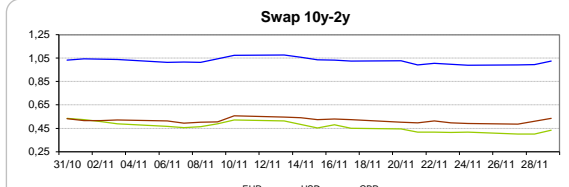
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7610	1	13	2,1081	2,3008	2,4500
2Y	1,9300	1	12	2,1640	2,3230	2,4880
3Y	2,0240	1	9	2,2040	2,3650	2,5230
4Y	2,0860	0	6	2,2430	2,4060	2,5345
5Y	2,1330	0	3	2,2810	2,4659	2,6153
7Y	2,2220	0	-2	2,3580	2,5329	2,6360
10Y	2,3330	-1	-6	2,4788	2,5800	2,6750
15Y	2,4570	-1	-8	2,5530	2,6420	2,7010
20Y	2,5180	-1	-8	2,5950	2,6808	2,6960
30Y	2,5410	0	-9	2,6217	2,6636	2,6585

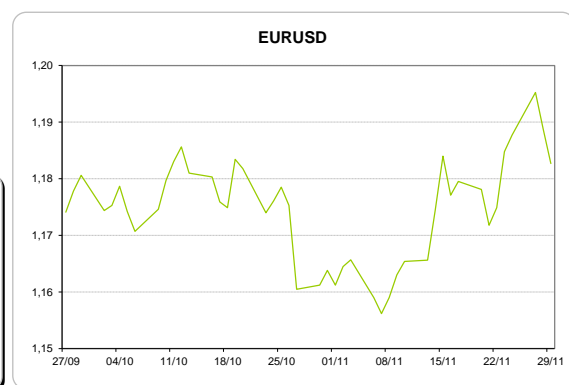
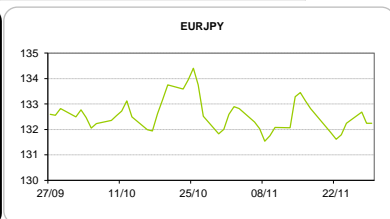
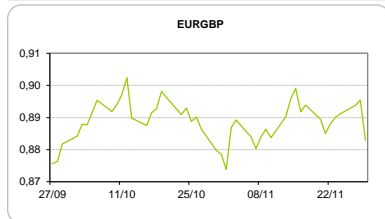


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,71	-0,90	2,58	OT 2Y	-0,250	-0,02	-11,80
JETFUEL	603,75	-6,00	35,33	OT 5Y	0,527	0,00	-23,80
DIESEL	565,13	-4,37	25,33	OT 10Y	1,931	0,01	-16,40
COBRE	6.805,00	-137,00	-25,00	BUND 10Y	-0,189	4,63	1,30
ZINCO	3.170,50	-32,00	-24,50	SCHATZ 2Y	-0,089	1,14	3,90
OURO	1.283,73	-10,23	9,85	T-NOTE 10Y	3,112	3,20	3,70
TRIGO	434,00	4,75	-11,25	T-NOTE 2Y	2,187	1,53	14,50
LICENÇA C02	7,70	0,11	0,53	GILT 10Y	1,466	8,56	0,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1827	-0,51%	1,85%	1,1895	1,1965	1,2120
EUR/GBP	0,88293	1,41%	-0,35%	0,8852	0,8877	0,8935
EUR/JPY	132,24	0,00%	-0,31%	132,24	132,24	132,24
EUR/CHF	1,1676	-0,18%	-0,78%	1,1661	1,1648	1,1626
EUR/BRL	3,8297	-0,68%	-0,16%	3,8902	3,9552	4,0939
EUR/PLN	4,2015	0,02%	1,15%	4,2228	4,2458	4,2966

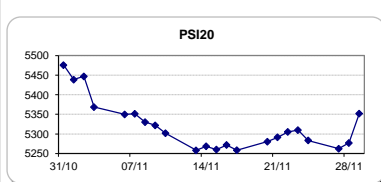


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1827	0,8829	132,24	1,1676	9,9094	7,4427	1,5249	1,5662	3,8297	9,7769
USD	0,8439	-	0,7459	111,895	0,9843	8,3600	6,2806	1,2850	1,3200	3,2158	8,2305

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,235	2,35	35,48
BANCO BPI	1,130	0,44	-0,09
BCP	0,2550	5,33	38,24
-	-	-	-
CORT. AMORIM	11,620	0,48	36,71
CTT	3,079	-0,52	-52,23
EDP	2,908	0,00	0,48
EDP R	6,814	-1,25	12,89
GALP	16,005	0,63	12,79
J MARTINS	16,685	1,37	13,20
MOTA ENGIL	3,458	0,20	114,78
NOS	5,669	2,14	0,55
PHAROL	0,305	6,27	47,34
NAVIGATOR	4,215	0,12	33,02
REN	2,489	2,89	-2,16
SEMAPA	16,925	0,33	26,31
SONAE CAP.	0,848	0,24	13,37
SONAE SGPS	1,022	0,20	16,93
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
PHAROL	6,27
BCP	5,33
REN	2,89
ALTRI	2,35
NOS	2,14
CTT	-0,52
EDP R	-1,25



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.351,77	1,42%	14,37%	5.495,87	4.381,81
CAC40	5.398,05	0,14%	11,02%	5.536,40	4.490,15
ESTX 50 PR	3.590,06	0,18%	9,10%	3.708,82	2.984,48
XTRA DAX	13.061,87	0,02%	13,77%	13.525,56	10.402,59
S&P 500	2.623,37	-0,14%	17,18%	2.634,89	2.187,44
IBEX 35	10.267,70	1,22%	9,79%	11.184,40	8.512,40
NIKKEI 225	22.597,20	0,49%	18,22%	23.382,15	18.224,68

