

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

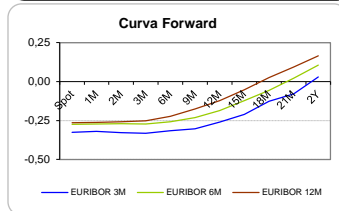
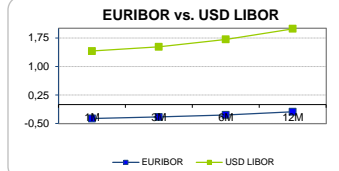
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RENTA FIXA

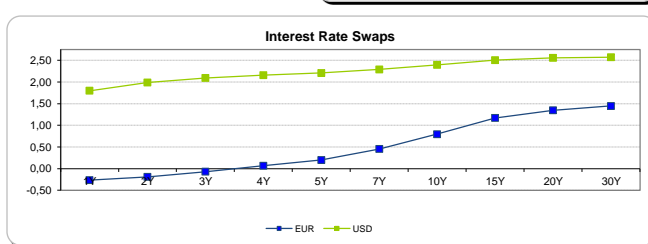
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3670	0	0	1M	1,4032	1	16	0,4977	-0,8055
3M	-0,3260	0	0	3M	1,5153	1	12	0,5220	-0,7560
6M	-0,2710	0	1	6M	1,7113	2	12	0,5833	-0,6550
12M	-0,1910	0	0	12M	1,9895	1	13	0,7734	-0,5272

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2651	0	0	-0,1222	0,4450	0,9610
2Y	-0,1890	0	1	0,0221	0,5760	1,0840
3Y	-0,0690	-1	1	0,1618	0,7040	1,1990
4Y	0,0660	-1	1	0,2980	0,8280	1,3097
5Y	0,1980	-1	0	0,4299	0,9470	1,3945
7Y	0,4540	-1	-2	0,6796	1,1570	1,5446
10Y	0,7960	-1	-4	0,9923	1,3742	1,6762
15Y	1,1720	-1	-7	1,2914	1,5515	1,7460
20Y	1,3470	-2	-8	1,4247	1,6109	1,7463
30Y	1,4470	-2	-10	1,4844	1,6089	1,6931

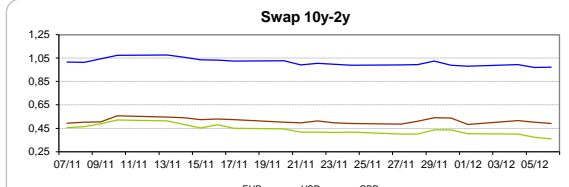
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8000	0	14	2,1495	2,2964	2,4033
2Y	1,9890	0	15	2,2109	2,2935	2,4125
3Y	2,0930	0	14	2,2200	2,3270	2,4717
4Y	2,1590	-1	13	2,2415	2,3911	2,4980
5Y	2,2070	-1	12	2,2695	2,4161	2,5238
7Y	2,2910	-1	9	2,3563	2,4674	2,5375
10Y	2,3940	-1	6	2,4316	2,5010	2,5730
15Y	2,5040	-2	3	2,4850	2,5505	2,5970
20Y	2,5580	-2	2	2,5160	2,5595	2,5890
30Y	2,5730	-2	0	2,5347	2,5370	2,5795

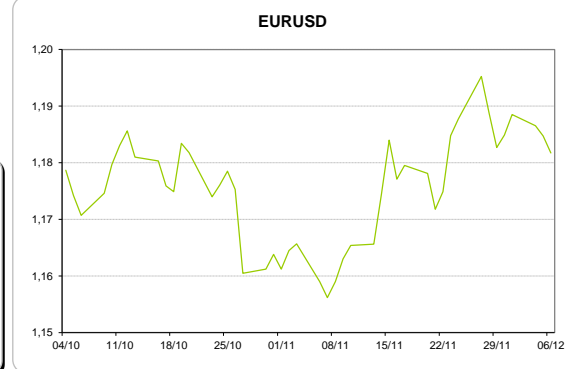
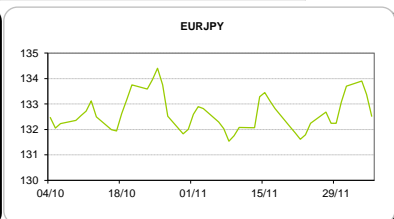
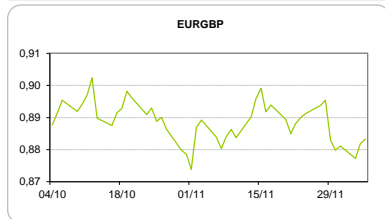


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,42	-1,44	-2,54	OT 2Y	-0,293	0,07	-14,60
JETFUEL	586,96	-9,20	-16,41	OT 5Y	0,486	0,00	-23,50
DIESEL	548,96	-9,75	-19,16	OT 10Y	1,880	-0,01	-14,70
COBRE	6.531,50	-283,00	-352,00	BUND 10Y	-0,262	-2,71	-5,70
ZINCO	3.120,00	-59,00	-113,00	SCHATZ 2Y	-0,089	-2,29	-0,70
OURO	1.264,48	-1,46	-17,59	T-NOTE 10Y	3,117	-2,73	4,80
TRIGO	427,25	-5,50	-21,00	T-NOTE 2Y	2,321	-1,54	16,80
LICENÇA C02	7,27	-0,16	-0,65	GILT 10Y	1,352	-3,69	-3,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1817	-0,25%	1,96%	1,1889	1,1960	1,2117
EUR/GBP	0,88335	-0,17%	0,06%	0,8858	0,8882	0,8939
EUR/JPY	132,52	0,64%	-0,17%	132,52	132,52	132,52
EUR/CHF	1,1677	-0,01%	-0,83%	1,1664	1,1650	1,1628
EUR/BRL	3,82	0,32%	-1,20%	3,8820	3,9468	4,0887
EUR/PLN	4,2121	-0,08%	0,62%	4,2327	4,2573	4,3083



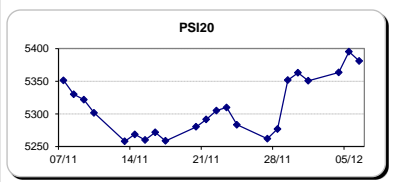
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1817	0,8834	132,52	1,1677	9,9381	7,4419	1,5080	1,5583	3,8200	9,7631
USD	0,8482	-	0,7472	112,265	0,9897	8,4279	6,3126	1,2761	1,3203	3,2358	8,2712

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,465	0,59	41,43
BANCO BPI	1,130	-0,09	-0,09
BCP	0,2612	-1,92	41,60
CORT. AMORIM	11,600	-1,78	36,47
CTT	3,225	2,87	-49,96
EDP	2,906	0,03	0,41
EDP R	6,727	-0,22	11,45
GALP	15,745	-1,35	10,96
J MARTINS	16,375	0,55	11,09
MOTA ENGIL	3,714	4,74	130,68
NOS	5,673	0,75	0,62
PHAROL	0,299	0,34	44,44
NAVIGATOR	4,222	0,00	33,24
REN	2,507	-0,83	-1,45
SEMAPA	17,065	0,35	27,35
SONAE CAP.	0,875	0,92	16,98
SONAE SGPS	1,083	-0,09	23,91

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	4,74
CTT	2,87
SONAE CAP.	0,92
NOS	0,75
ALTRI	0,59
EDP R	-0,22
REN	-0,83
GALP	-1,35
CORT. AMORI	-1,78
BCP	-1,92



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.381,00	-0,26%	15,00%	5.495,87	4.418,32
CAC40	5.374,35	-0,02%	10,53%	5.536,40	4.558,90
ESTX 50 PR	3.561,57	-0,25%	8,24%	3.708,82	3.047,36
XTRA DAX	12.998,85	-0,38%	13,22%	13.525,56	10.668,67
S&P 500	2.630,66	0,03%	17,49%	2.665,19	2.202,21
IBEX 35	10.184,00	-0,27%	8,90%	11.184,40	8.670,50
NIKKEI 225	22.177,04	-1,97%	16,02%	23.382,15	18.224,68

