

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

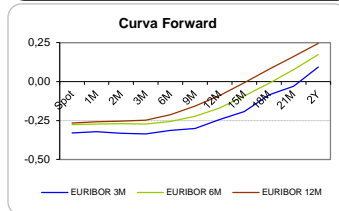
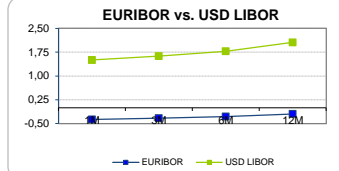
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RENTA FIXA

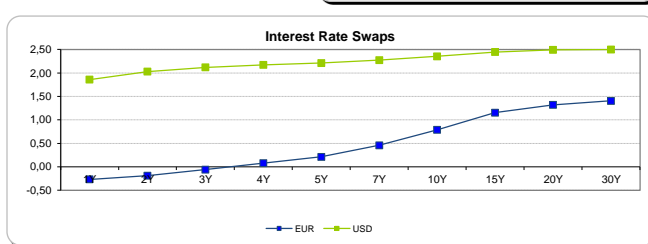
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,5011	1	21	0,4924	-0,8413
3M	-0,3290	0	0	3M	1,6255	1	18	0,5128	-0,7588
6M	-0,2740	0	0	6M	1,7817	1	15	0,5689	-0,6580
12M	-0,1940	0	0	12M	2,0583	1	15	0,7569	-0,5346

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2660	0	0	-0,0917	0,5491	1,0449
2Y	-0,1880	0	1	0,0753	0,6899	1,1617
3Y	-0,0590	0	1	0,2322	0,8075	1,2675
4Y	0,0790	1	1	0,3808	0,9242	1,3720
5Y	0,2130	1	1	0,5118	1,0340	1,4650
7Y	0,4590	0	-2	0,7551	1,2374	1,6075
10Y	0,7870	0	-6	1,0640	1,4553	1,7435
15Y	1,1530	-1	-10	1,3700	1,6359	1,8205
20Y	1,3200	-1	-13	1,4979	1,6871	1,8085
30Y	1,4050	-1	-16	1,5488	1,6739	1,7530

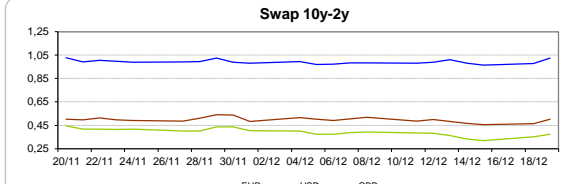
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8600	1	16	2,2394	2,3855	2,4575
2Y	2,0300	1	16	2,2710	2,3980	2,4840
3Y	2,1200	1	15	2,3130	2,4445	2,5225
4Y	2,1730	1	13	2,3110	2,4410	2,5650
5Y	2,2110	0	10	2,3170	2,4990	2,6339
7Y	2,2720	-1	6	2,4180	2,5345	2,6110
10Y	2,3540	-2	2	2,5110	2,5800	2,6665
15Y	2,4460	-3	-3	2,5870	2,6475	2,6755
20Y	2,4910	-4	-4	2,6060	2,6640	2,6650
30Y	2,4990	-5	-6	2,5805	2,6490	2,6778

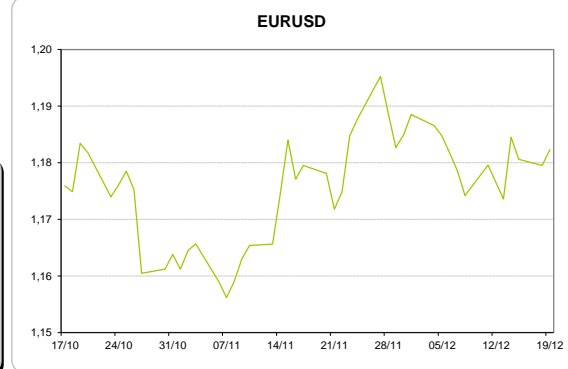
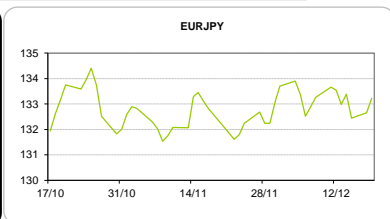
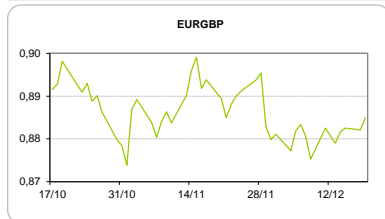


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,62	0,21	1,07	OT 2Y	-0,214	0,05	-1,20
JETFUEL	608,75	0,83	6,66	OT 5Y	0,493	0,02	-11,00
DIESEL	570,75	0,58	4,29	OT 10Y	1,829	0,05	-15,40
COBRE	6.932,50	19,00	128,00	BUND 10Y	-0,169	8,31	1,60
ZINCO	3.194,75	-9,75	9,25	SCHATZ 2Y	-0,021	1,83	4,80
OURO	1.260,32	-2,09	-33,88	T-NOTE 10Y	3,208	5,32	9,30
TRIGO	420,25	-0,25	-23,25	T-NOTE 2Y	2,364	3,08	12,70
LICENÇA C02	7,55	0,12	0,04	GILT 10Y	1,326	5,83	-10,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1823	0,24%	0,36%	1,1899	1,1972	1,2130
EUR/GBP	0,885	-0,33%	0,50%	0,8872	0,8896	0,8950
EUR/JPY	133,23	-0,43%	-0,85%	133,23	133,23	133,23
EUR/CHF	1,1657	-0,38%	-0,02%	1,1641	1,1627	1,1604
EUR/BRL	3,9016	-0,68%	-2,04%	3,9647	4,0298	4,1670
EUR/PLN	4,2002	0,16%	0,73%	4,2204	4,2431	4,2923



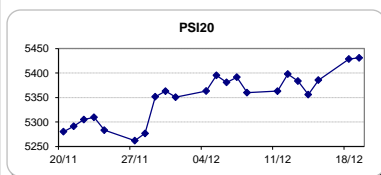
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1823	0,8850	133,23	1,1657	9,9518	7,4436	1,5251	1,54452	3,9016	9,8998
USD	0,8464	-	0,7488	112,965	0,9873	8,4330	6,3007	1,2899	1,3072	3,3053	8,3713

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,453	-0,53	41,12
BANCO BPI	1,183	0,68	4,60
BCP	0,2695	1,58	46,10
CORT. AMORIM	11,175	-1,11	32,40
CTT	3,494	2,34	-45,79
EDP	2,925	-0,17	1,07
EDP R	6,832	-0,48	13,19
GALP	15,610	-0,10	10,01
J MARTINS	15,900	-0,03	7,87
MOTA ENGIL	3,740	-0,13	132,30
NOS	5,522	-1,90	-2,06
PHAROL	0,273	0,00	31,88
NAVIGATOR	4,404	-0,29	38,99
REN	2,462	0,78	-3,22
SEMAPA	17,950	-1,40	33,96
SONAE CAP.	0,894	1,59	19,52
SONAE SGPS	1,173	0,34	34,21

Maiores ganhos/perdas	
Título	Varição %
CTT	2,34
SONAE CAP.	1,59
BCP	1,58
REN	0,78
BANCO BPI	0,68
EDP R	-0,48
ALTRI	-0,53
CORT. AMORI	-1,11
SEMAPA	-1,40
NOS	-1,90



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.431,01	0,04%	16,07%	5.495,87	4.455,76
CAC40	5.382,91	-0,69%	10,71%	5.536,40	4.733,82
ESTX 50 PR	3.582,22	-0,75%	8,86%	3.708,82	3.214,31
XTRA DAX	13.215,79	-0,72%	15,11%	13.525,56	11.380,12
S&P 500	2.684,75	-0,22%	19,89%	2.694,97	2.233,62
IBEX 35	10.234,30	-0,10%	9,43%	11.184,40	9.236,60
NIKKEI 225	22.868,00	-0,15%	19,64%	23.382,15	18.224,68

