

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

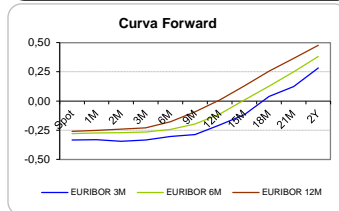
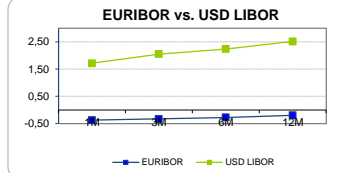
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RENTA FIXA

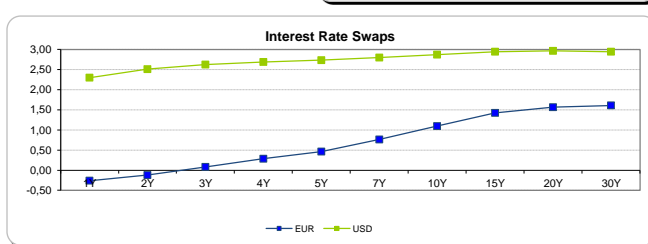
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,7179	1	14	0,4994	-0,8117
3M	-0,3270	0	0	3M	2,0573	1	26	0,6011	-0,7426
6M	-0,2720	0	1	6M	2,2455	0	24	0,7009	-0,6596
12M	-0,1910	0	0	12M	2,5186	1	23	0,9162	-0,5314

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2595	0	0	0,0069	0,8811	1,4080
2Y	-0,1220	0	2	0,2414	1,0288	1,4980
3Y	0,0810	1	2	0,4539	1,1520	1,5826
4Y	0,2840	1	2	0,6320	1,2590	1,6552
5Y	0,4660	1	2	0,7835	1,3559	1,7171
7Y	0,7650	1	2	1,0270	1,5126	1,8223
10Y	1,0950	1	3	1,2950	1,6751	1,9174
15Y	1,4260	0	3	1,5455	1,7995	1,9540
20Y	1,5680	0	4	1,6434	1,8200	1,9130
30Y	1,6110	0	4	1,6461	1,7600	1,8182

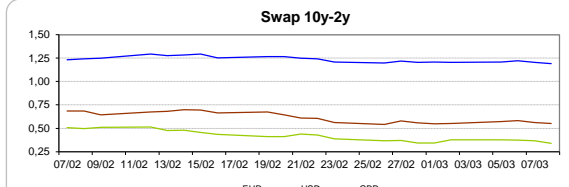
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3010	2	18	2,7377	2,8924	2,9205
2Y	2,5110	2	15	2,7920	2,8830	2,9330
3Y	2,6260	2	11	2,8391	2,8975	2,9520
4Y	2,6920	2	8	2,8360	2,9075	2,9700
5Y	2,7340	2	5	2,8510	2,9250	3,0187
7Y	2,7980	2	1	2,8830	2,9540	3,0220
10Y	2,8710	1	-1	2,9591	2,9970	3,0450
15Y	2,9440	1	-2	2,9840	3,0245	3,0435
20Y	2,9670	1	-3	2,9890	3,0070	3,0165
30Y	2,9470	1	-3	2,9520	2,9635	2,9630

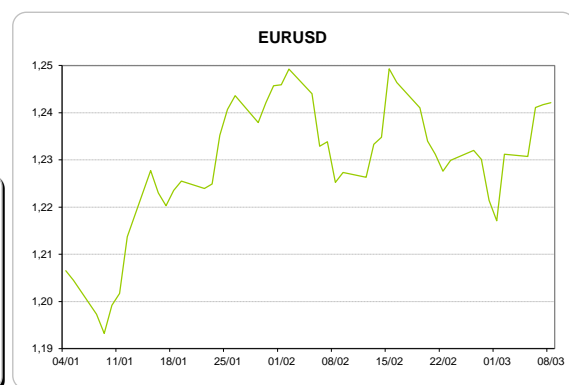
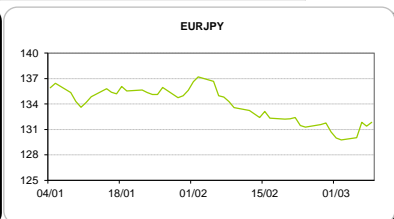
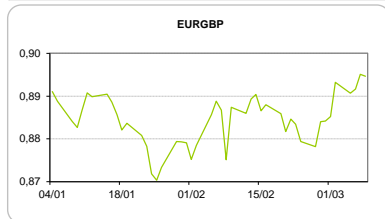


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,72	-0,62	-0,77	OT 2Y	-0,103	0,01	-4,20
JETFUEL	627,04	-3,71	-4,44	OT 5Y	0,511	-0,02	-5,60
DIESEL	577,29	-3,71	-6,91	OT 10Y	1,824	-0,04	-23,60
COBRE	6.941,00	-54,00	70,00	BUND 10Y	0,207	-3,54	-8,10
ZINCO	3.260,50	-48,50	-123,50	SCHATZ 2Y	0,083	-1,61	-6,70
OURO	1.320,70	-4,82	1,93	T-NOTE 10Y	3,572	-2,51	7,70
TRIGO	492,50	-4,75	23,25	T-NOTE 2Y	2,755	-1,17	10,40
LICENÇA C02	11,07	0,43	1,95	GILT 10Y	1,663	-1,85	-4,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2421	0,03%	1,38%	1,2506	1,2596	1,2790
EUR/GBP	0,89465	0,05%	-2,18%	0,8972	0,9001	0,9065
EUR/JPY	131,83	-0,32%	1,88%	131,83	131,83	131,83
EUR/CHF	1,1696	0,12%	-1,95%	1,1684	1,1673	1,1650
EUR/BRL	4,018	0,22%	0,27%	4,0820	4,1505	4,2846
EUR/PLN	4,2063	0,00%	-0,35%	4,2258	4,2467	4,2944



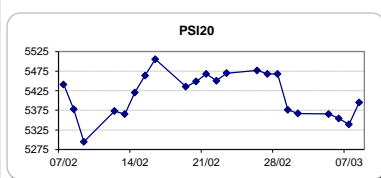
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2421	0,8947	131,83	1,1696	10,1842	7,4490	1,5927	1,58111	4,0180	9,6578
USD	0,8110	-	0,7231	106,09	0,9484	8,2688	6,0411	1,2941	1,2852	3,2642	7,8476

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,780	3,91	-7,56
BANCO BPI	1,160	-0,17	-1,11
BCP	0,2925	0,52	7,54
CORT. AMORIM	10,000	0,50	-2,91
CTT	3,148	-0,19	-10,24
EDP	2,913	2,82	0,97
EDP R	7,370	2,57	5,78
GALP	14,715	0,58	-3,98
J MARTINS	14,960	-1,03	-7,63
MOTA ENGIL	3,800	-0,52	3,74
NOS	4,988	1,05	-8,99
PHAROL	0,235	10,85	-6,00
NAVIGATOR	4,558	2,20	7,20
REN	2,494	1,05	0,61
SEMAPA	19,100	0,95	7,33
SONAE CAP.	0,942	-0,63	6,20
SONAE SGPS	1,150	-0,52	2,13

Maiores ganhos/perdas	
Título	Varição %
PHAROL	10,85
ALTRI	3,91
EDP	2,82
EDP R	2,57
NAVIGATOR	2,20
CTT	-0,19
SONAE SGPS	-0,52
MOTA ENGIL	-0,52
SONAE CAP.	-0,63
J MARTINS	-1,03



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.395,13	1,04%	0,13%	5.793,38	4.569,07
CAC40	5.254,10	1,28%	-1,10%	5.567,03	4.933,77
ESTX 50 PR	3.413,28	1,06%	-2,59%	3.708,82	3.306,66
XTRA DAX	12.355,57	0,90%	-4,35%	13.596,89	11.830,98
S&P 500	2.728,73	0,06%	2,06%	2.872,87	2.322,25
IBEX 35	9.646,20	0,49%	-3,96%	11.184,40	9.494,50
NIKKEI 225	21.368,07	0,54%	-6,14%	24.129,34	18.224,68

