

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

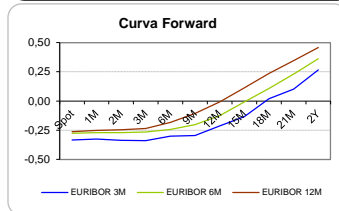
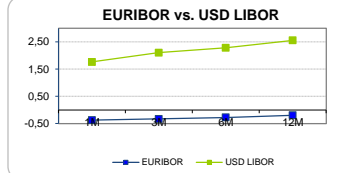
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RENTA FIXA

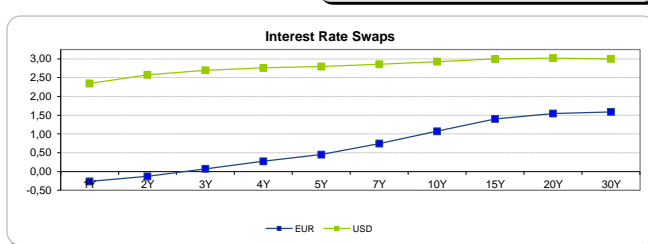
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,7650	1	18	0,5019	-0,8095
3M	-0,3270	0	0	3M	2,1069	2	27	0,6021	-0,7420
6M	-0,2710	0	1	6M	2,2868	2	24	0,7049	-0,6590
12M	-0,1910	0	0	12M	2,5626	2	24	0,9222	-0,5298

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2614	0	0	-0,0092	0,8654	1,3860
2Y	-0,1270	0	0	0,2235	1,0162	1,4800
3Y	0,0740	0	-1	0,4359	1,1409	1,5650
4Y	0,2740	-1	-3	0,6165	1,2420	1,6400
5Y	0,4510	-1	-5	0,7660	1,3390	1,7060
7Y	0,7470	-1	-7	1,0130	1,4990	1,8204
10Y	1,0720	-1	-9	1,2860	1,6715	1,9100
15Y	1,4040	0	-8	1,5428	1,8006	1,9500
20Y	1,5460	0	-6	1,6427	1,8219	1,9100
30Y	1,5880	0	-6	1,6485	1,7640	1,8160

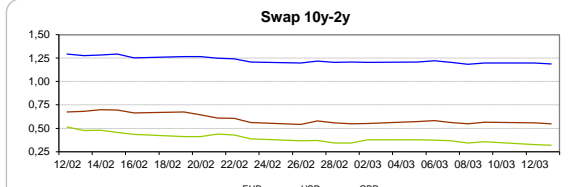
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3440	2	20	2,7830	2,9065	2,9420
2Y	2,5740	3	22	2,8310	2,9030	2,9500
3Y	2,6950	4	21	2,8525	2,9115	2,9505
4Y	2,7590	5	18	2,8625	2,9245	2,9710
5Y	2,7980	5	16	2,8765	2,9395	3,0367
7Y	2,8570	5	11	2,9055	2,9555	3,0200
10Y	2,9260	5	7	2,9565	3,0120	3,0420
15Y	2,9980	5	6	2,9880	3,0350	3,0500
20Y	3,0210	5	5	2,9915	3,0190	3,0295
30Y	3,0000	5	4	2,9640	2,9710	2,9660

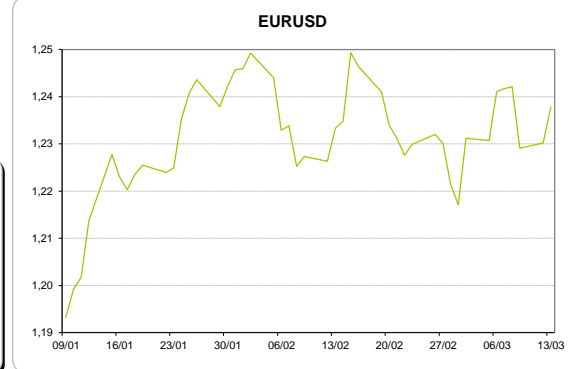
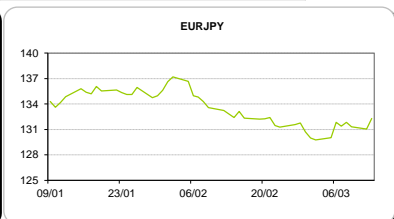
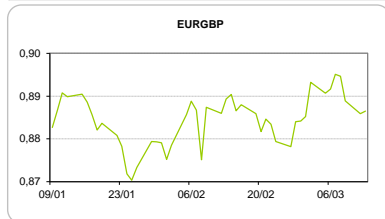


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,68	-0,27	2,24	OT 2Y	-0,108	-0,03	-2,80
JETFUEL	614,00	2,00	12,50	OT 5Y	0,478	-0,02	-13,70
DIESEL	573,25	1,00	23,54	OT 10Y	1,802	-0,02	-29,90
COBRE	6.915,00	-49,00	82,00	BUND 10Y	0,193	-1,46	-16,00
ZINCO	3.237,25	-39,00	-151,25	SCHATZ 2Y	0,069	-0,23	-8,00
OURO	1.327,83	4,78	-1,80	T-NOTE 10Y	3,567	-1,17	3,20
TRIGO	486,50	-4,25	12,75	T-NOTE 2Y	2,755	-0,78	14,00
LICENÇA C02	11,43	0,35	1,53	GILT 10Y	1,671	-1,27	-12,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2378	0,62%	0,36%	1,2465	1,2559	1,2756
EUR/GBP	0,8865	-0,07%	0,32%	0,8891	0,8921	0,8986
EUR/JPY	132,31	-0,96%	0,39%	132,31	132,31	132,31
EUR/CHF	1,1704	-0,14%	-1,32%	1,1692	1,1680	1,1657
EUR/BRL	4,0367	-0,33%	0,06%	4,0993	4,1660	4,2981
EUR/PLN	4,2116	-0,17%	-1,08%	4,2312	4,2524	4,2990



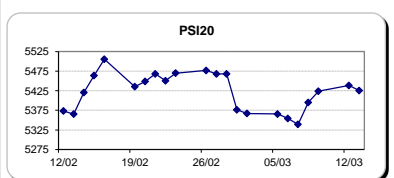
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2378	0,8865	132,31	1,1704	10,1699	7,4488	1,6024	1,57292	4,0367	9,5798
USD	0,8083	-	0,716	106,88	0,9447	8,1973	6,0206	1,2915	1,2692	3,2525	7,7364

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,855	0,10	-6,11
BANCO BPI	1,140	-0,18	-2,81
BCP	0,2910	2,07	6,99
CORT. AMORIM	10,000	-1,19	-2,91
CTT	3,140	-2,48	-10,46
EDP	3,050	1,33	5,72
EDP R	7,445	0,61	6,86
GALP	15,080	0,07	-1,60
J MARTINS	15,205	-0,91	-6,11
MOTA ENGIL	3,505	-8,49	-4,31
NOS	4,846	-4,98	-11,59
PHAROL	0,241	-3,98	-3,60
NAVIGATOR	4,588	1,41	7,90
REN	2,500	0,24	0,85
SEMAPA	19,080	-0,73	7,22
SONAE CAP.	0,948	-1,25	6,88
SONAE SGPS	1,132	-1,22	0,53

Maiores ganhos/perdas	
Título	Varição %
BCP	2,07
NAVIGATOR	1,41
EDP	1,33
EDP R	0,61
REN	0,24
SONAE CAP.	-1,25
CTT	-2,48
PHAROL	-3,98
NOS	-4,98
MOTA ENGIL	-8,49



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.425,62	-0,23%	0,69%	5.793,38	4.569,07
CAC40	5.242,79	-0,64%	-1,31%	5.567,03	4.953,57
ESTX 50 PR	3.397,35	-0,94%	-3,04%	3.708,82	3.306,66
XTRA DAX	12.221,03	-1,59%	-5,39%	13.596,89	11.830,98
S&P 500	2.780,67	-0,11%	3,98%	2.872,87	2.322,25
IBEX 35	9.691,70	-0,37%	-3,51%	11.184,40	9.494,50
NIKKEI 225	21.968,10	0,66%	-3,50%	24.129,34	18.224,68

