

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

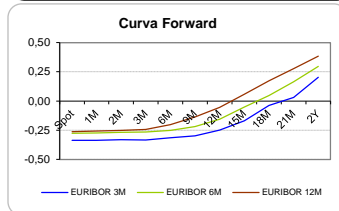
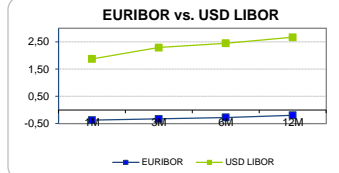
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RENTA FIXA

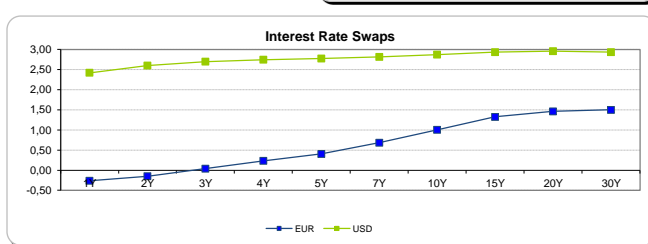
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,8769	0	23	0,5041	-0,7963
3M	-0,3290	0	0	3M	2,2950	0	31	0,6675	-0,7342
6M	-0,2710	0	0	6M	2,4538	0	25	0,7810	-0,6506
12M	-0,1910	0	0	12M	2,6720	1	20	0,9915	-0,5252

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2634	0	-1	-0,0568	0,7767	1,2810
2Y	-0,1500	1	-4	0,1632	0,9136	1,3730
3Y	0,0380	1	-4	0,3664	1,0330	1,4580
4Y	0,2310	1	-5	0,5356	1,1400	1,5350
5Y	0,4030	1	-6	0,6812	1,2360	1,5985
7Y	0,6850	1	-8	0,9230	1,3980	1,7050
10Y	1,0020	1	-10	1,1936	1,5660	1,8010
15Y	1,3250	2	-11	1,4417	1,6895	1,8370
20Y	1,4610	1	-11	1,5384	1,7104	1,7970
30Y	1,5000	2	-12	1,5424	1,6520	1,7040

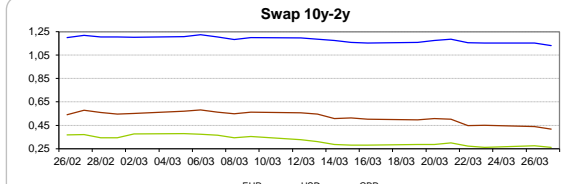
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4210	1	15	2,7516	2,8500	2,8580
2Y	2,6000	1	12	2,7770	2,8490	2,8590
3Y	2,6970	0	9	2,8020	2,8490	2,8780
4Y	2,7460	0	7	2,8110	2,8530	2,8980
5Y	2,7740	0	5	2,8413	2,8650	2,9444
7Y	2,8170	1	2	2,8390	2,8960	2,9485
10Y	2,8740	2	-1	2,9078	2,9315	2,9635
15Y	2,9350	3	-3	2,9205	2,9545	2,9665
20Y	2,9570	3	-4	2,9250	2,9400	2,9395
30Y	2,9330	3	-5	2,8865	2,8905	2,8880

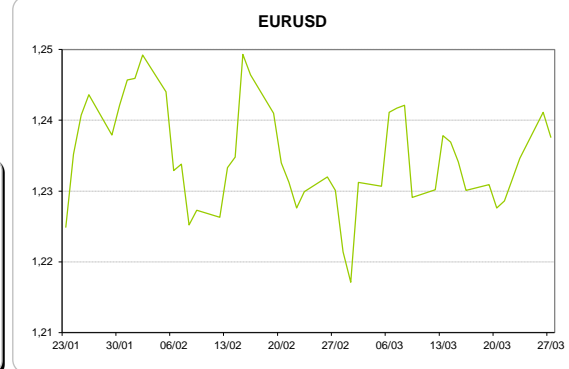
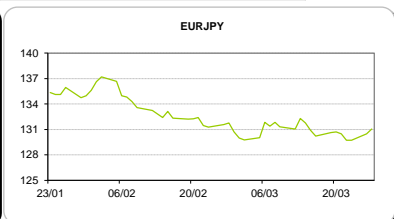
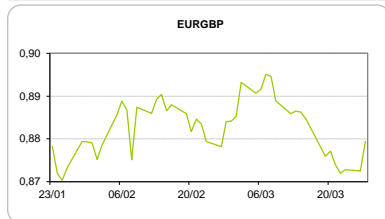


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,27	0,15	3,75	OT 2Y	-0,142	-0,01	-11,60
JETFUEL	657,13	0,00	2,13	OT 5Y	0,325	-0,08	-26,40
DIESEL	616,88	0,00	22,50	OT 10Y	1,668	-0,05	-36,70
COBRE	6.623,50	-58,00	-508,00	BUND 10Y	0,057	-2,35	-18,60
ZINCO	3.267,25	47,75	-273,00	SCHATZ 2Y	0,016	-0,46	-9,90
OURO	1.344,28	-9,16	25,98	T-NOTE 10Y	3,522	-2,84	-6,00
TRIGO	450,00	-4,25	-27,00	T-NOTE 2Y	2,743	-2,33	-0,80
LICENÇA C02	13,68	0,69	3,53	GILT 10Y	1,600	-2,71	-11,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2376	-0,28%	0,61%	1,2460	1,2551	1,2752
EUR/GBP	0,8794	-0,79%	0,52%	0,8821	0,8852	0,8922
EUR/JPY	131,04	-0,44%	0,56%	131,04	131,04	131,04
EUR/CHF	1,1752	0,14%	-2,26%	1,1741	1,1729	1,1709
EUR/BRL	4,135	-0,28%	-3,89%	4,1949	4,2601	4,3904
EUR/PLN	4,2121	0,22%	-0,95%	4,2339	4,2555	4,3012



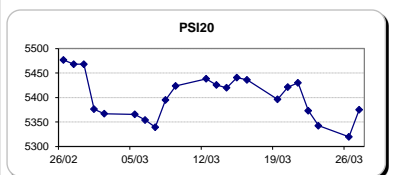
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2376	0,8794	131,04	1,1752	10,1976	7,4506	1,5963	1,61075	4,1350	9,5509
USD	0,8070	-	0,7072	105,775	0,9484	8,2314	6,0096	1,2876	1,2977	3,3289	7,7045

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,420	1,88	4,82
BANCO BPI	1,126	1,08	-4,01
BCP	0,2762	0,77	1,54
CORT. AMORIM	10,380	0,58	0,78
CTT	3,138	-0,38	-10,52
EDP	2,995	1,49	3,81
EDP R	7,680	0,79	10,23
GALP	15,270	1,43	-0,36
J MARTINS	14,525	2,07	-10,31
MOTA ENGIL	3,480	-1,28	-5,00
NOS	4,746	-0,04	-13,41
PHAROL	0,228	-0,87	-8,80
NAVIGATOR	4,840	2,54	13,83
REN	2,468	0,73	-0,44
SEMAPA	18,720	1,08	5,20
SONAE CAP.	0,934	1,63	5,30
SONAE SGPS	1,116	0,27	-0,89

Maiores ganhos/perdas	
Título	Varição %
NAVIGATOR	2,54
J MARTINS	2,07
ALTRI	1,88
SONAE CAP.	1,63
EDP	1,49
NOS	-0,04
CTT	-0,38
PHAROL	-0,87
MOTA ENGIL	-1,28



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.375,28	1,04%	-0,24%	5.793,38	4.659,54
CAC40	5.115,74	0,98%	-3,70%	5.567,03	4.971,07
ESTX 50 PR	3.316,95	1,17%	-5,34%	3.708,82	3.261,86
XTRA DAX	11.970,83	1,56%	-7,33%	13.596,89	11.726,62
S&P 500	2.670,56	0,46%	-0,11%	2.872,87	2.322,25
IBEX 35	9.473,60	0,99%	-5,68%	11.184,40	9.327,60
NIKKEI 225	21.317,32	2,65%	-6,36%	24.129,34	18.224,68

