

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

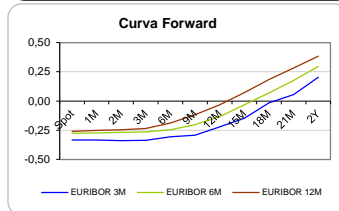
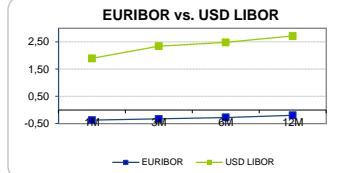
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RENTA FIXA

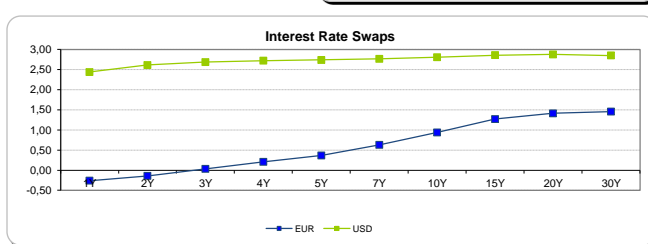
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,8969	0	13	0,5197	-0,7882
3M	-0,3290	0	0	3M	2,3477	1	24	0,7741	-0,7352
6M	-0,2710	0	0	6M	2,4819	1	20	0,8796	-0,6500
12M	-0,1900	0	0	12M	2,7172	1	15	1,0403	-0,5234

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2595	0	0	-0,0320	0,7520	1,2400
2Y	-0,1420	0	-2	0,1760	0,8810	1,3340
3Y	0,0330	0	-4	0,3664	1,0000	1,4210
4Y	0,2090	0	-7	0,5255	1,1060	1,5000
5Y	0,3650	-1	-9	0,6657	1,2020	1,5730
7Y	0,6300	-1	-12	0,9028	1,3670	1,6911
10Y	0,9400	-1	-13	1,1744	1,5463	1,7890
15Y	1,2710	-1	-13	1,4380	1,6883	1,8365
20Y	1,4140	-1	-13	1,5406	1,7120	1,8015
30Y	1,4590	-1	-13	1,5491	1,6590	1,7125

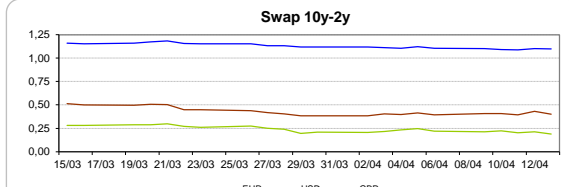
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4400	0	10	2,8517	2,8820	2,8683
2Y	2,6140	0	4	2,8882	2,8665	2,8615
3Y	2,6880	0	-1	2,8680	2,8660	2,8735
4Y	2,7230	-1	-4	2,8560	2,8650	2,8890
5Y	2,7410	-1	-6	2,8625	2,8730	2,9313
7Y	2,7670	-1	-9	2,8680	2,8930	2,9370
10Y	2,8070	-2	-12	2,9010	2,9255	2,9540
15Y	2,8590	-2	-14	2,9320	2,9505	2,9625
20Y	2,8780	-2	-14	2,9340	2,9370	2,9360
30Y	2,8510	-2	-15	2,8965	2,8915	2,8770

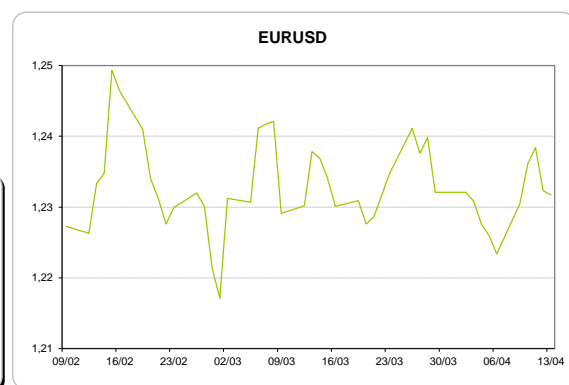
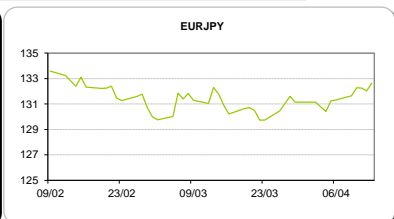
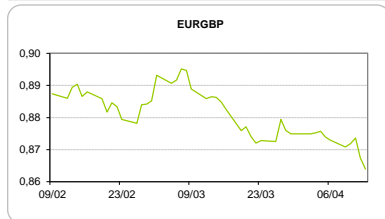


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	72,72	0,70	8,20	OT 2Y	-0,196	-0,03	-8,50
JETFUEL	694,17	6,42	80,17	OT 5Y	0,592	0,30	12,00
DIESEL	646,17	5,42	72,92	OT 10Y	1,654	-0,05	-15,00
COBRE	6.821,00	-129,00	-92,00	BUND 10Y	0,051	-0,30	-10,50
ZINCO	3.088,00	-145,00	-149,75	SCHATZ 2Y	0,039	-0,23	-2,10
OURO	1.345,52	10,74	19,06	T-NOTE 10Y	3,544	-0,67	0,20
TRIGO	489,25	-9,00	-15,25	T-NOTE 2Y	2,813	1,56	6,60
LICENÇA C02	13,93	0,34	2,53	GILT 10Y	1,604	-0,78	-1,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2317	-0,05%	-0,49%	1,2403	1,2496	1,2700
EUR/GBP	0,864	0,40%	2,60%	0,8666	0,8695	0,8763
EUR/JPY	132,64	-0,45%	-0,25%	132,64	132,64	132,64
EUR/CHF	1,1867	-0,03%	-1,44%	1,1856	1,1844	1,1820
EUR/BRL	4,2068	0,01%	-3,94%	4,2701	4,3328	4,4596
EUR/PLN	4,1677	0,25%	1,08%	4,1895	4,2122	4,2588



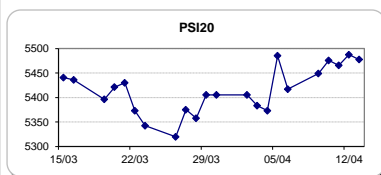
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2317	0,8640	132,64	1,1867	10,4083	7,4473	1,5539	1,5866	4,2068	9,5675
USD	0,8112	-	0,7018	107,53	0,9622	8,4460	6,0414	1,2599	1,2858	3,4170	7,7710

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,530	-0,18	6,94
BANCO BPI	1,150	0,00	-1,96
BCP	0,2800	-0,57	2,94
CORT. AMORIM	11,420	-0,17	10,87
CTT	3,016	-0,46	-14,00
EDP	3,176	0,79	10,09
EDP R	8,100	1,00	16,26
GALP	15,835	-2,10	3,33
J MARTINS	14,255	-0,56	-11,98
MOTA ENGIL	3,525	3,07	-3,77
NOS	4,876	-0,16	-11,04
PHAROL	0,196	-0,81	-21,52
NAVIGATOR	4,730	0,51	11,24
REN	2,552	-0,31	2,94
SEMAPA	18,800	0,43	5,65
SONAE CAP.	0,972	0,41	9,58
SONAE SGPS	1,101	-0,27	-2,22

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	3,07
EDP R	1,00
EDP	0,79
NAVIGATOR	0,51
SEMAPA	0,43
CTT	-0,46
J MARTINS	-0,56
BCP	-0,57
PHAROL	-0,81
GALP	-2,10



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.477,58	-0,18%	1,66%	5.793,38	4.871,47
CAC40	5.315,02	0,11%	0,05%	5.567,03	4.980,41
ESTX 50 PR	3.448,00	0,12%	-1,60%	3.708,82	3.261,86
XTRA DAX	12.442,40	0,22%	-3,68%	13.596,89	11.726,62
S&P 500	2.658,24	-0,22%	-0,58%	2.872,87	2.328,95
IBEX 35	9.767,30	0,21%	-2,75%	11.184,40	9.327,60
NIKKEI 225	21.778,74	0,55%	-4,33%	24.129,34	18.224,68

