

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

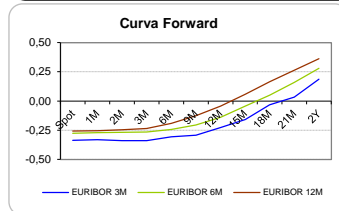
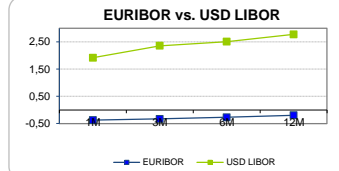
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RENTA FIXA

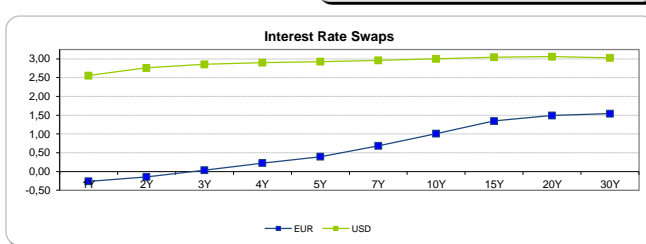
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,9171	1	3	0,5133	-0,7889
3M	-0,3280	0	0	3M	2,3629	1	5	0,7005	-0,7266
6M	-0,2690	0	0	6M	2,5127	0	6	0,8044	-0,6488
12M	-0,1890	0	0	12M	2,7769	1	11	0,9650	-0,5182

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2575	0	0	-0,0441	0,7443	1,2725
2Y	-0,1420	0	1	0,1586	0,8909	1,3680
3Y	0,0380	-1	2	0,3534	1,0162	1,4555
4Y	0,2270	-1	2	0,5224	1,1240	1,5355
5Y	0,3970	-1	3	0,6690	1,2240	1,6040
7Y	0,6840	0	3	0,9135	1,3920	1,7095
10Y	1,0090	0	4	1,1904	1,5721	1,8225
15Y	1,3450	1	5	1,4602	1,7189	1,8765
20Y	1,4940	1	6	1,5687	1,7489	1,8450
30Y	1,5430	2	6	1,5845	1,6985	1,7555

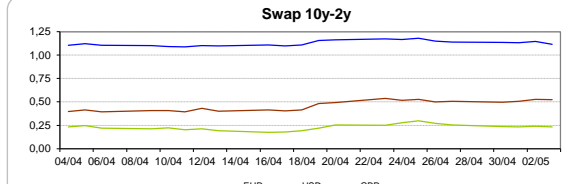
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5550	0	13	2,9360	2,9910	2,9995
2Y	2,7590	1	18	2,9470	3,0015	2,9850
3Y	2,8550	1	20	2,9550	3,0088	2,9945
4Y	2,9030	1	21	2,9600	2,9950	3,0055
5Y	2,9290	2	22	2,9635	2,9850	3,0578
7Y	2,9630	2	22	2,9735	3,0225	3,0435
10Y	3,0020	2	21	3,0215	3,0395	3,0560
15Y	3,0460	2	20	3,0300	3,0485	3,0550
20Y	3,0590	2	20	3,0285	3,0310	3,0330
30Y	3,0260	2	19	2,9840	2,9770	2,9660

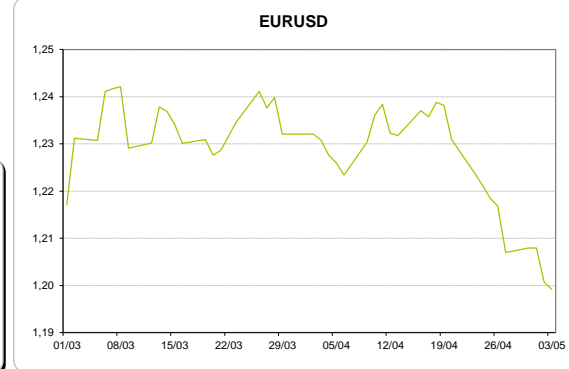
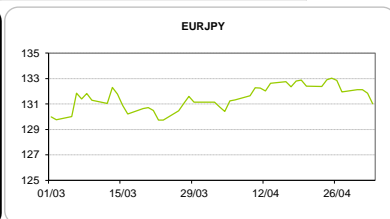
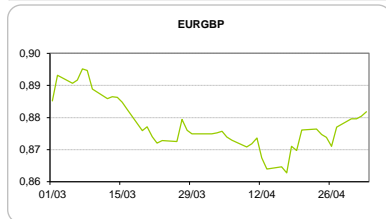


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	73,27	-0,09	5,60	OT 2Y	-0,205	-0,03	-0,50
JETFUEL	690,85	1,51	33,14	OT 5Y	0,538	-0,05	24,30
DIESEL	645,10	1,76	30,14	OT 10Y	1,647	-0,05	1,00
COBRE	6.817,00	75,00	106,00	BUND 10Y	0,054	-5,23	0,20
ZINCO	3.036,75	-9,75	-241,25	SCHATZ 2Y	0,032	-1,15	0,70
OURO	1.313,37	8,42	-19,45	T-NOTE 10Y	3,633	-2,02	12,30
TRIGO	531,50	4,75	57,50	T-NOTE 2Y	2,864	-1,95	11,70
LICENÇA C02	12,96	-0,10	-0,34	GILT 10Y	1,553	-6,48	1,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1992	-0,12%	-2,57%	1,2075	1,2165	1,2364
EUR/GBP	0,8818	-0,16%	-0,75%	0,8841	0,8867	0,8927
EUR/JPY	131,03	0,62%	-0,21%	131,03	131,03	131,03
EUR/CHF	1,1947	-0,03%	-1,52%	1,1935	1,1923	1,1903
EUR/BRL	4,2477	-0,04%	-3,48%	4,3153	4,3746	4,5009
EUR/PLN	4,2694	0,00%	-1,73%	4,2921	4,3151	4,3627

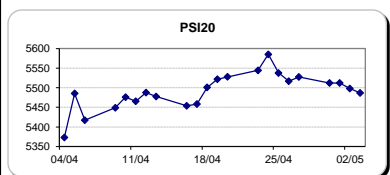


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1992	0,8818	131,03	1,1947	10,5776	7,4495	1,5413	1,59343	4,2477
USD	0,8366	-	0,7384	109,045	0,9991	8,8648	6,2325	1,2901	1,3330	3,5635
										8,0861

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	6,070	-0,49	17,39
BANCO BPI	1,200	0,33	2,30
BCP	0,2741	-2,04	0,77
CORT. AMORIM	11,100	0,54	7,77
CTT	3,158	3,47	-9,95
EDP	3,032	-0,95	5,10
EDP R	8,005	0,00	14,90
GALP	15,915	0,79	3,85
J MARTINS	14,190	-0,53	-12,38
MOTA ENGIL	3,630	0,00	-0,90
NOS	4,900	0,00	-10,60
PHAROL	0,273	-1,27	9,20
NAVIGATOR	4,880	-0,08	14,77
REN	2,594	0,00	4,64
SEMAPA	18,540	0,22	4,19
SONAE CAP.	0,994	1,22	12,06
SONAE SGPS	1,123	0,45	-0,27

Maiores ganhos/perdas	
Título	Variação %
CTT	3,47
SONAE CAP.	1,22
GALP	0,79
CORT. AMORI	0,54
SONAE SGPS	0,45
ALTRI	-0,49
J MARTINS	-0,53
EDP	-0,95
PHAROL	-1,27
BCP	-2,04



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.486,78	-0,20%	1,83%	5.793,38	5.014,62
CAC40	5.501,66	-0,50%	3,56%	5.567,03	4.995,07
ESTX 50 PR	3.529,12	-0,69%	0,72%	3.708,82	3.261,86
XTRA DAX	12.690,15	-0,88%	-1,76%	13.596,89	11.726,62
S&P 500	2.607,16	-1,08%	-2,48%	2.872,87	2.352,72
IBEX 35	10.038,80	-0,50%	-0,05%	11.184,40	9.327,60
NIKKEI 225	22.472,78	-0,16%	-1,28%	24.129,34	19.239,52

