

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

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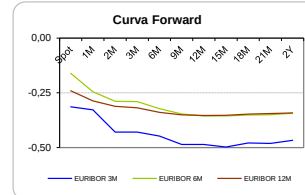
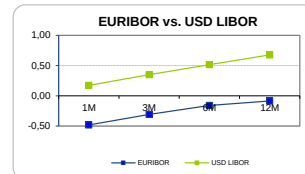
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RENTA FIXA

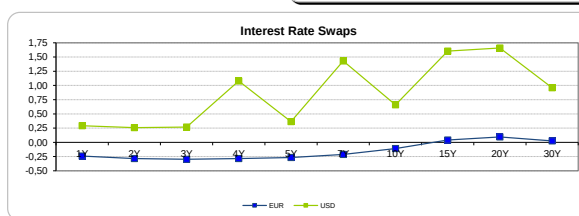
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0.4820	-2	-2	1M	0.1726	0	-23	0.0970	-0.7642
3M	-0.3070	-2	-5	3M	0.3500	-1	-41	0.2366	-0.6390
6M	-0.1580	-2	1	6M	0.5150	-3	-35	0.3861	-0.5882
12M	-0.0850	-1	5	12M	0.6769	0	-23	0.5771	-0.4816

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0.2410	-2	1	-0.3549	-0.2905	-0.1474
2Y	-0.2860	0	-2	-0.3499	-0.2543	-0.1030
3Y	-0.2970	0	-3	-0.3293	-0.2190	-0.0603
4Y	-0.2860	1	-3	-0.3024	-0.1784	-0.0186
5Y	-0.2660	1	-4	-0.2705	-0.1375	0.0173
7Y	-0.2120	1	-5	-0.1970	-0.0580	0.0909
10Y	-0.1100	1	-6	-0.0849	0.0480	0.1705
15Y	0.0400	2	-7	0.0553	0.1372	0.2058
20Y	0.0950	2	-5	0.0975	0.1352	0.1584
30Y	0.0260	2	-2	0.0294	0.0327	0.0266

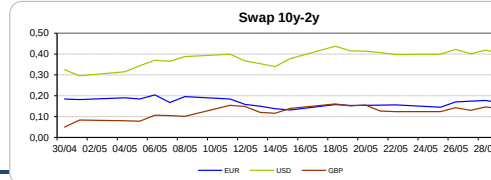
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,25
Reino Unido	0,10
Japão	0,10
Canadá	0,25
Suíça	-0,75
China	5,75
Brasil	3,00
Austrália	0,25
Índia	3,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0.2930	-2	-99	0.2243	0.4270	0.7435
2Y	0.2590	-1	-72	0.2580	0.5020	0.8238
3Y	0.2700	-1	-81	0.3135	0.5948	0.8778
4Y	1.0800	-31	-35	0.3822	0.6670	0.9235
5Y	0.3650	-2	-73	0.4595	0.7285	0.9610
7Y	1.4310	-7	-31	0.5925	0.8287	1.0090
10Y	0.6600	-3	-56	0.7325	0.9225	1.0610
15Y	1.6050	-9	-35	0.8785	1.0085	1.0990
20Y	1.6590	-13	-35	0.9485	1.0330	1.1107
30Y	0.9610	-1	-43	0.9862	1.0272	1.0555

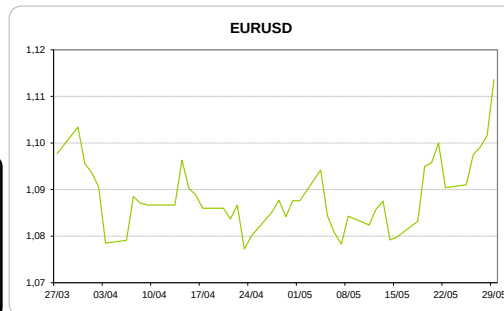
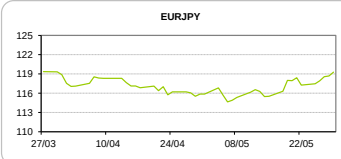
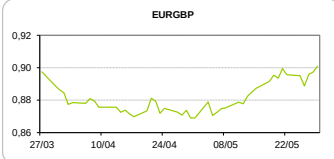


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	34,86	-0,43	10,63	OT 2Y	-0,408	0,00	-31,40
JETFUEL	268,22	4,47	125,72	OT 5Y	-0,012	-0,03	-43,10
DIESEL	282,23	2,98	74,23	OT 10Y	0,504	-0,04	-39,90
COBRE	5 372,00	73,00	109,50	BUND 10Y	-0,890	-2,40	4,50
ZINCO	1 936,50	18,10	7,75	SCHATZ 2Y	-0,025	-1,60	6,40
OURO	1 735,07	16,74	21,66	T-NOTE 10Y	1,735	-3,10	-2,30
TRIGO	521,00	6,50	4,50	T-NOTE 2Y	0,750	-1,11	-3,30
LICENÇA C02	21,40	0,14	1,21	GILT 10Y	0,216	-1,94	-10,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1.1136	1,09%	2,71%	1.1158	1.1180	1.1230
EUR/GBP	0.90088	-0,40%	-3,01%	0.9023	0.9038	0.9070
EUR/JPY	119.29	-0,51%	-3,16%	119.29	119.29	119.29
EUR/CHF	1.0674	0,04%	-0,77%	1.0666	1.0657	1.0641
EUR/BRL	6.0178	-0,41%	-3,56%	6.0359	6.0595	6.1200
EUR/PLN	4.4508	0,07%	2,10%	4.4598	4.4671	4.4830



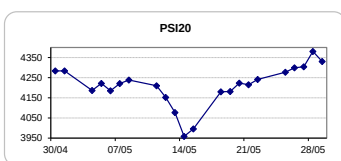
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1136	0.9009	119.29	1.0674	10.4707	7.4523	1.5342	1.67417	6.0178	10.8156
USD	0.8988	-	0.8083	107.695	0.9606	9.4113	6.6993	1.3819	1.5066	5.4404	9.7152

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4.138	-4,04	-27,15
BCP	0.099	-2,57	-51,43
-	-	-	-
CTT	2.050	-2,84	-35,74
EDP	4.223	0,86	9,29
EDP R	11.920	1,71	13,52
-	-	-	-
GALP	10.715	-2,77	-28,09
IMPRESA	0.129	-3,01	-38,57
J MARTINS	15.380	-0,45	4,88
MOTA ENGIL	1.148	-5,28	-38,61
PHAROL	0.076	-0,13	-23,39
REN	2.420	-0,62	-11,03
SEMAPA	8.290	-4,16	-39,58
SONAE	0.671	-1,68	-26,26
T DUARTE	0.119	-1,66	-23,05
NOS	3.702	-1,44	-22,88

Maiores ganhos/perdas	
Título	Variação %
EDP R	1,71
EDP	0,86
CTT	-2,84
IMPRESA	-3,01
ALTRI	-4,04
SEMAPA	-4,16
MOTA ENGIL	-5,28



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4 330,67	-1,14%	-16,94%	5 454,21	3 500,02
CAC40	4 695,44	-1,59%	-21,46%	6 111,41	3 632,06
ESTX 50 PR	3 050,20	-1,43%	-18,56%	3 867,28	2 302,84
XTRA DAX	11 586,85	-1,65%	-12,55%	13 795,24	8 255,65
S&P 500	3 018,07	-0,35%	-6,55%	3 393,52	2 191,86
IBEX 35	7 096,50	-1,77%	-25,68%	10 100,20	5 814,50
NIKKEI 225	21 877,89	-0,18%	-7,52%	24 115,95	16 358,19

