

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

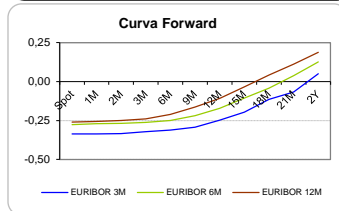
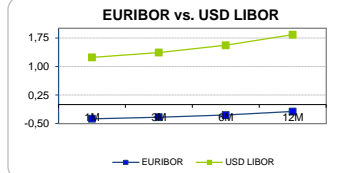
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RENTA FIXA

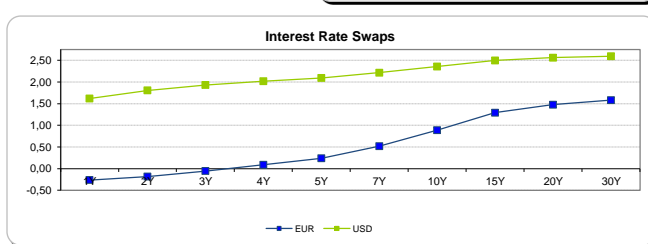
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2379	0	0	0,3130	-0,7826
3M	-0,3290	0	0	3M	1,3648	0	4	0,3914	-0,7264
6M	-0,2740	0	0	6M	1,5549	0	7	0,5271	-0,6486
12M	-0,1830	0	-1	12M	1,8312	0	8	0,7374	-0,5198

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2607	0	0	-0,1103	0,5158	1,0905
2Y	-0,1820	0	-1	0,0393	0,6655	1,2170
3Y	-0,0540	1	0	0,1977	0,8060	1,3430
4Y	0,0910	2	1	0,3515	0,9390	1,4580
5Y	0,2390	3	2	0,4980	1,0700	1,5542
7Y	0,5180	4	2	0,7706	1,2960	1,7177
10Y	0,8880	4	2	1,1101	1,5336	1,8515
15Y	1,2920	5	1	1,4339	1,7268	1,9335
20Y	1,4760	5	1	1,5782	1,7871	1,9275
30Y	1,5810	5	2	1,6488	1,7900	1,8815

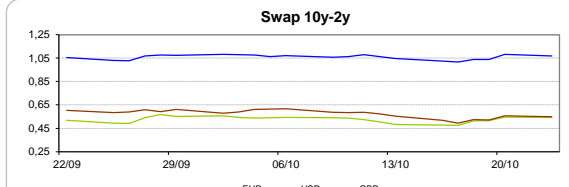
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6200	1	11	1,9780	2,2817	2,4907
2Y	1,8070	2	16	2,0600	2,3180	2,5090
3Y	1,9310	3	19	2,1270	2,3660	2,5510
4Y	2,0180	4	19	2,1860	2,4110	2,5790
5Y	2,0920	5	19	2,2400	2,4550	2,6394
7Y	2,2150	6	18	2,3360	2,5250	2,6620
10Y	2,3560	7	17	2,4470	2,6206	2,6990
15Y	2,4950	8	15	2,5520	2,6590	2,7515
20Y	2,5610	8	14	2,5960	2,6966	2,7441
30Y	2,5930	8	13	2,6276	2,6786	2,6750

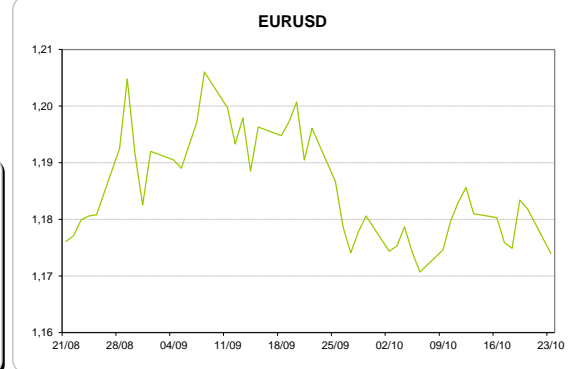
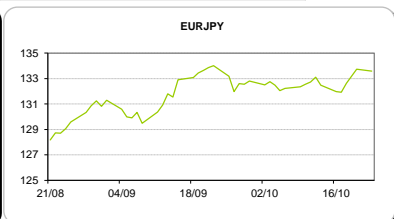
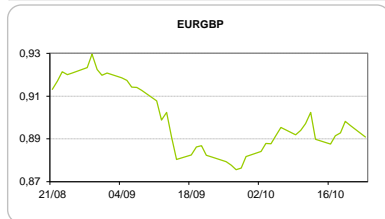


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	57,42	-0,33	1,00	OT 2Y	-0,084	-0,03	-7,70
JETFUEL	556,75	-2,00	-7,07	OT 5Y	0,918	-0,01	-2,20
DIESEL	532,75	0,42	-7,82	OT 10Y	2,288	-0,02	-13,90
COBRE	6.969,50	-15,00	426,00	BUND 10Y	-0,126	-1,86	-4,10
ZINCO	3.127,00	-15,00	-4,75	SCHATZ 2Y	-0,096	-0,69	-4,80
OURO	1.281,27	0,77	-16,13	T-NOTE 10Y	3,086	-0,80	7,30
TRIGO	435,00	9,00	-14,50	T-NOTE 2Y	2,045	-1,91	8,00
LICENÇA C02	7,44	-0,13	0,79	GILT 10Y	1,370	-1,14	-7,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,174	-0,66%	-1,07%	1,1804	1,1868	1,2010
EUR/GBP	0,8909	0,60%	-1,29%	0,8931	0,8954	0,9009
EUR/JPY	133,59	0,12%	-0,30%	133,59	133,59	133,59
EUR/CHF	1,1589	0,11%	-1,20%	1,1577	1,1565	1,1543
EUR/BRL	3,7771	-0,43%	-0,87%	3,8421	3,9059	4,0411
EUR/PLN	4,2227	0,28%	1,19%	4,2437	4,2651	4,3108



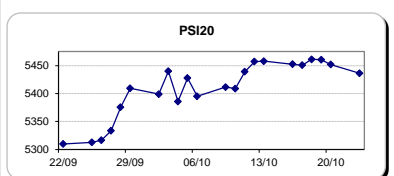
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1740	0,8909	133,59	1,1589	9,6379	7,4438	1,4864	1,50543	3,7771	9,3992
USD	0,8514	-	0,7583	113,695	0,9857	8,2002	6,3376	1,2645	1,2811	3,2118	7,9992

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,488	0,68	42,03
BANCO BPI	1,082	2,08	-4,33
BCP	0,2550	-1,62	38,24
CORT. AMORIM	11,615	0,39	36,65
CTT	5,095	-0,04	-20,95
EDP	3,007	-0,07	3,90
EDP R	7,060	0,81	16,96
GALP	15,560	-1,14	9,65
J MARTINS	15,585	0,45	5,73
MOTA ENGIL	3,336	1,09	107,21
NOS	5,224	-0,74	-7,34
PHAROL	0,449	-0,22	116,91
NAVIGATOR	4,348	0,25	37,22
REN	2,670	0,00	-1,04
SEMAPA	17,070	-0,03	27,39
SONAE CAP.	0,863	-0,23	15,37
SONAE SGPS	1,031	-0,19	17,96

Maiores ganhos/perdas	
Título	Varição %
BANCO BPI	2,08
MOTA ENGIL	1,09
EDP R	0,81
ALTRI	0,68
J MARTINS	0,45
PHAROL	-0,22
SONAE CAP.	-0,23
NOS	-0,74
GALP	-1,14
BCP	-1,62



INDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.436,28	-0,29%	16,18%	5.479,46	4.356,54
CAC40	5.386,81	0,27%	10,79%	5.442,10	4.344,88
ESTX 50 PR	3.608,87	0,10%	9,67%	3.666,80	2.937,98
XTRA DAX	13.003,14	0,09%	13,26%	13.094,76	10.174,92
S&P 500	2.573,51	-0,07%	14,95%	2.578,29	2.083,79
IBEX 35	10.161,40	-0,60%	8,65%	11.184,40	8.512,40
NIKKEI 225	21.696,65	1,11%	13,51%	21.723,60	16.111,81

