

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

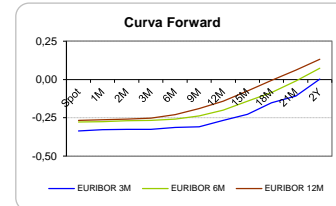
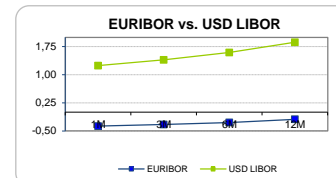
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RENDA FIXA

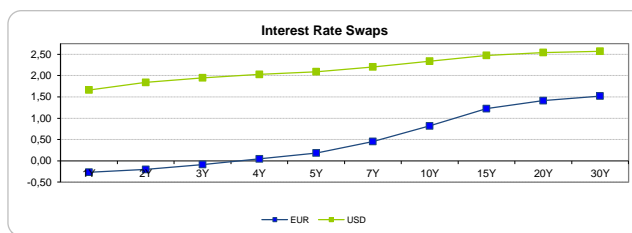
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2442	0	1	0,4963	-0,7853
3M	-0,3290	0	0	3M	1,3970	1	5	0,5269	-0,7370
6M	-0,2750	0	0	6M	1,5941	0	8	0,5868	-0,6496
12M	-0,1900	0	-2	12M	1,8643	0	6	0,7741	-0,5266

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2666	0	-1	-0,1420	0,4465
2Y	-0,2020	-1	-4	-0,0066	0,5849
3Y	-0,0870	-1	-5	0,1440	0,7217
4Y	0,0460	-1	-6	0,2879	0,8558
5Y	0,1840	-1	-7	0,4281	0,9818
7Y	0,4540	-2	-9	0,6945	1,2126
10Y	0,8190	-2	-10	1,0355	1,4530
15Y	1,2250	-2	-10	1,3670	1,6529
20Y	1,4110	-2	-10	1,5158	1,7210
30Y	1,5200	-2	-9	1,5941	1,7359

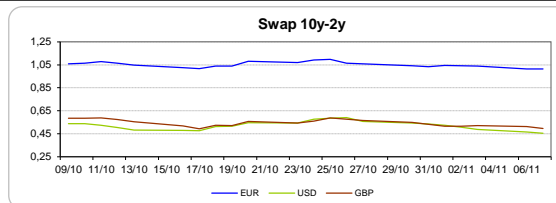
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6640	1	9	1,9805	2,1915	2,3965
2Y	1,8390	1	10	2,0578	2,2526	2,4415
3Y	1,9490	1	10	2,1057	2,2800	2,4799
4Y	2,0260	1	10	2,1370	2,3230	2,4890
5Y	2,0910	1	9	2,1830	2,3635	2,5451
7Y	2,2040	0	7	2,2670	2,4340	2,5976
10Y	2,3370	0	5	2,3745	2,5110	2,6110
15Y	2,4750	-1	4	2,4770	2,5912	2,6646
20Y	2,5420	-1	3	2,5416	2,5890	2,6618
30Y	2,5720	-1	3	2,5501	2,5720	2,5970

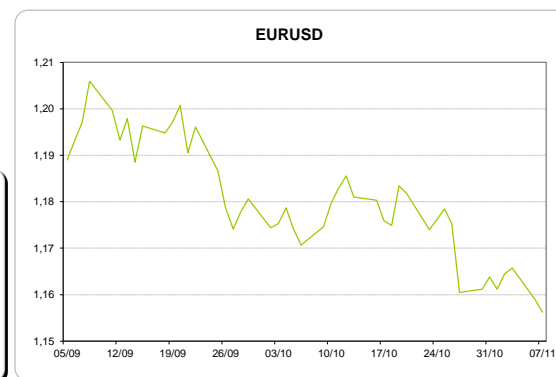
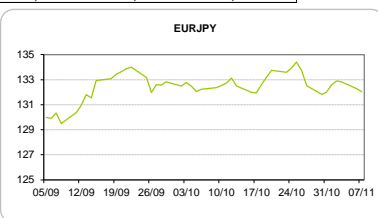
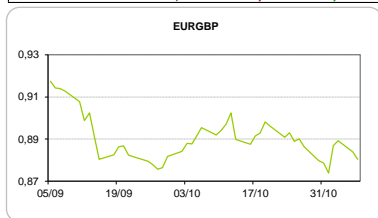


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,74	-0,53	8,38	OT 2Y	-0,178	-0,03	-15,90
JETFUEL	603,37	54,68	59,56	OT 5Y	0,660	-0,06	-33,20
DIESEL	568,12	17,09	46,56	OT 10Y	1,930	-0,10	-48,40
COBRE	6.972,00	75,00	303,50	BUND 10Y	-0,249	-1,61	-16,20
ZINCO	3.260,00	13,00	15,50	SCHATZ 2Y	-0,137	0,00	-6,80
OURO	1.275,27	-6,81	-1,33	T-NOTE 10Y	3,032	-0,80	-4,10
TRIGO	425,75	-5,00	-17,75	T-NOTE 2Y	2,084	0,38	6,50
LICENÇA C02	7,77	-0,15	0,77	GILT 10Y	1,279	-2,54	-14,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1562	-0,24%	-1,57%	1,1626	1,1691	1,1837
EUR/GBP	0,88038	0,40%	1,31%	0,8827	0,8850	0,8905
EUR/JPY	132,03	0,20%	0,25%	132,03	132,03	132,03
EUR/CHF	1,1572	0,07%	-0,60%	1,1559	1,1546	1,1523
EUR/BRL	3,7959	-0,58%	-1,38%	3,8604	3,9216	4,0611
EUR/PLN	4,2456	-0,18%	1,30%	4,2670	4,2882	4,3363



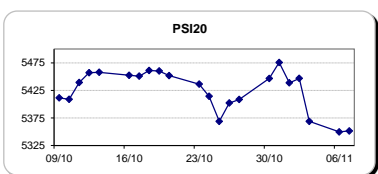
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1562	0,8804	132,03	1,1572	9,7259	7,4431	1,4822	1,51721	3,7959	9,4714
USD	0,8638	-	0,7613	114,035	0,9990	8,4199	6,4287	1,2802	1,3094	3,2794	8,1858

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,365	2,76	38,85
BANCO BPI	1,132	0,89	0,09
BCP	0,2527	-0,98	36,99
CORT. AMORIM	11,820	0,60	39,06
CTT	3,506	1,71	-45,60
EDP	2,964	0,47	2,42
EDP R	6,995	0,24	15,89
GALP	16,375	1,33	15,40
J MARTINS	15,975	-0,25	8,38
MOTA ENGIL	3,475	-0,06	115,84
NOS	5,031	-0,44	-10,77
PHAROL	0,419	-0,95	102,42
NAVIGATOR	4,357	-0,55	37,50
REN	2,651	-1,71	-1,74
SEMAPA	16,490	-0,81	23,06
SONAE CAP.	0,834	1,09	11,50
SONAE SGPS	0,988	0,82	13,04

Maiores ganhos/perdas	
Título	Variação %
ALTRI	2,76
CTT	1,71
GALP	1,33
SONAE CAP.	1,09
BANCO BPI	0,89
NAVIGATOR	-0,55
SEMAPA	-0,81
PHAROL	-0,95
BCP	-0,98
REN	-1,71



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.351,24	0,03%	14,36%	5.495,87	4.356,54
CAC40	5.480,64	-0,48%	12,72%	5.536,40	4.344,88
ESTX 50 PR	3.658,77	-0,64%	11,19%	3.708,82	2.937,98
XTRA DAX	13.379,27	-0,66%	16,53%	13.525,56	10.174,92
S&P 500	2.587,01	-0,16%	15,55%	2.597,02	2.100,59
IBEX 35	10.230,70	-0,83%	9,39%	11.184,40	8.512,40
NIKKEI 225	22.937,60	1,73%	20,00%	22.953,18	16.111,81

