

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

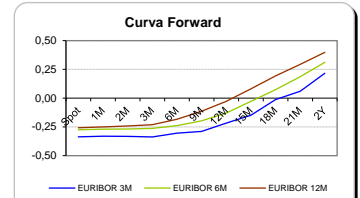
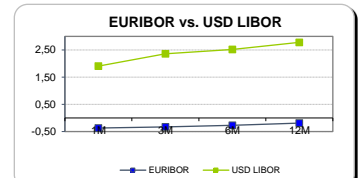
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RENTA FIXA

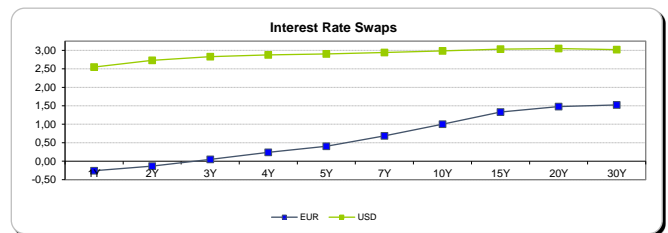
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,9070	1	3	0,5198	-0,7842
3M	-0,3290	0	0	3M	2,3581	0	6	0,7129	-0,7282
6M	-0,2690	0	0	6M	2,5196	0	7	0,8138	-0,6490
12M	-0,1890	0	0	12M	2,7803	1	11	0,9833	-0,5184

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2575	0	0	-0,0285	0,7855	1,3084
2Y	-0,1340	-1	2	0,1824	0,9270	1,4075
3Y	0,0500	-1	2	0,3830	1,0526	1,4935
4Y	0,2380	-2	2	0,5525	1,1645	1,5704
5Y	0,4060	-2	1	0,7006	1,2624	1,6320
7Y	0,6870	-3	1	0,9465	1,4282	1,7489
10Y	1,0040	-3	1	1,2194	1,5986	1,8539
15Y	1,3320	-4	2	1,4809	1,7373	1,9021
20Y	1,4770	-3	3	1,5876	1,7651	1,8657
30Y	1,5230	-3	3	1,5966	1,7153	1,7720

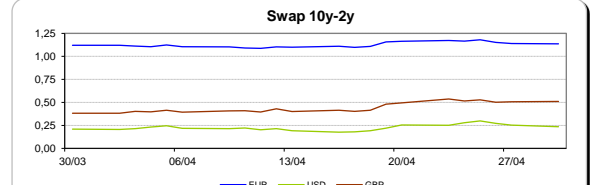
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5480	-1	12	2,9534	3,0170	3,0110
2Y	2,7290	-2	15	2,9710	3,0322	3,0040
3Y	2,8280	-2	15	2,9870	3,0030	3,0416
4Y	2,8760	-3	15	2,9900	3,0025	3,0270
5Y	2,9050	-3	15	2,9860	3,0140	3,0653
7Y	2,9430	-4	15	2,9950	3,0552	3,0620
10Y	2,9860	-4	14	3,0489	3,0460	3,0720
15Y	3,0340	-4	12	3,0490	3,0670	3,0700
20Y	3,0490	-4	12	3,0460	3,0410	3,0430
30Y	3,0180	-4	11	3,0275	2,9880	3,0096

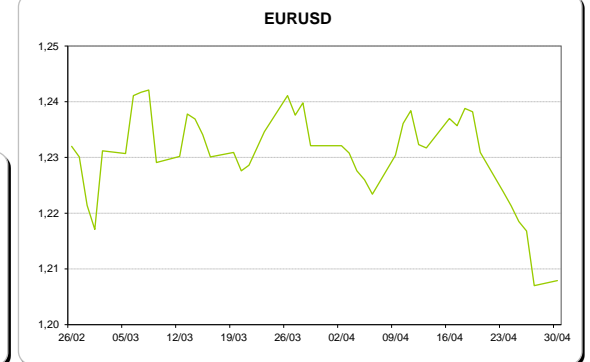
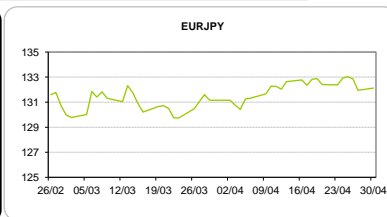
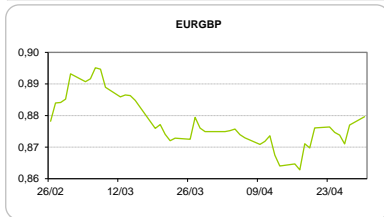


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,80	0,16	5,46	OT 2Y	-0,163	0,01	2,30
JETFUEL	706,75	0,00	41,50	OT 5Y	0,585	0,01	31,80
DIESEL	659,00	0,00	36,50	OT 10Y	1,682	0,03	7,30
COBRE	6.812,00	-168,00	148,00	BUND 10Y	0,091	-1,06	4,80
ZINCO	3.127,50	-10,00	-153,50	SCHATZ 2Y	0,039	-0,23	2,80
OURO	1.314,26	-9,09	-10,74	T-NOTE 10Y	3,653	-0,17	17,40
TRIGO	511,00	12,50	42,50	T-NOTE 2Y	2,887	1,17	14,80
LICENÇA C02	13,60	0,04	0,32	GILT 10Y	1,584	-3,19	5,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2079	0,07%	-1,96%	1,2165	1,2259	1,2459
EUR/GBP	0,8796	-0,30%	-0,53%	0,8819	0,8847	0,8909
EUR/JPY	132,12	-0,13%	-0,73%	132,12	132,12	132,12
EUR/CHF	1,1965	0,12%	-1,81%	1,1953	1,1941	1,1924
EUR/BRL	4,2065	-0,26%	-3,06%	4,2735	4,3342	4,4602
EUR/PLN	4,2368	-0,69%	-0,58%	4,2604	4,2831	4,3314



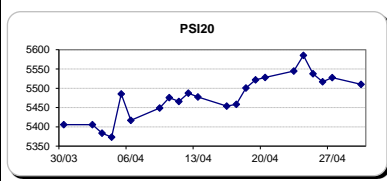
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2079	0,8796	132,12	1,1965	10,5800	7,4506	1,5478	1,60097	4,2065	9,6854
USD	0,8278	-	0,7261	109,42	0,9903	8,7422	6,1677	1,2824	1,3252	3,4874	8,0111

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	5,990	-0,17	15,84
BANCO BPI	1,216	1,84	3,67
BCP	0,2781	-1,31	2,24
CORT. AMORIM	11,020	0,18	6,99
CTT	3,058	0,92	-12,80
EDP	3,076	0,26	6,62
EDP R	7,960	-0,50	14,25
GALP	15,915	-0,50	3,85
J MARTINS	14,540	-0,75	-10,22
MOTA ENGIL	3,595	0,56	-1,86
NOS	4,926	0,12	-10,13
PHAROL	0,273	5,21	9,00
NAVIGATOR	4,840	-0,82	13,83
REN	2,612	1,24	5,37
SEMAPA	18,540	-0,11	4,19
SONAE CAP.	1,012	-0,20	14,09
SONAE SGPS	1,128	-0,18	0,18

Maiores ganhos/perdas	
Título	Variação %
PHAROL	5,21
BANCO BPI	1,84
REN	1,24
CTT	0,92
MOTA ENGIL	0,56
EDP R	-0,50
GALP	-0,50
J MARTINS	-0,75
NAVIGATOR	-0,82
BCP	-1,31



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.510,06	-0,32%	2,26%	5.793,38	5.014,62
CAC40	5.517,38	0,62%	3,86%	5.567,03	4.995,07
ESTX 50 PR	3.536,52	0,50%	0,93%	3.708,82	3.261,86
XTRA DAX	12.612,11	0,25%	-2,37%	13.596,89	11.726,62
S&P 500	2.675,98	0,19%	0,05%	2.872,87	2.352,72
IBEX 35	9.979,40	0,54%	-0,64%	11.184,40	9.327,60
NIKKEI 225	22.467,87	0,66%	-1,30%	24.129,34	19.144,62

