

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

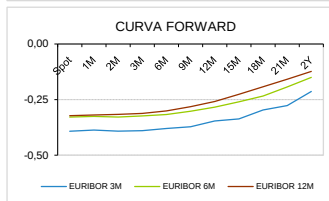
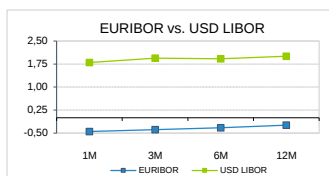
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RENTA FIXA

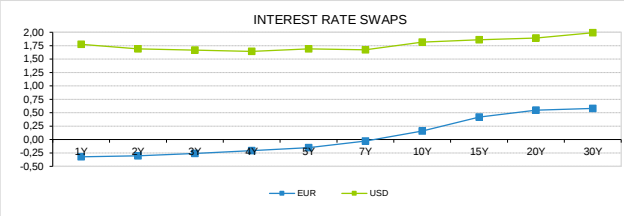
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,4470	0	-1	1M	1,7994	-1	11	0,7098
3M	-0,3880	0	1	3M	1,9446	-2	3	0,7944
6M	-0,3250	0	2	6M	1,9208	0	1	0,8824
12M	-0,2400	1	3	12M	2,0043	-1	6	0,9814

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,3221	0	2	-0,2599	0,0050	0,2738
2Y	-0,3030	1	4	-0,1938	0,0761	0,3364
3Y	-0,2610	1	6	-0,1253	0,1418	0,4051
4Y	-0,2080	1	8	-0,0566	0,2061	0,4723
5Y	-0,1520	1	9	0,0093	0,2730	0,5350
7Y	-0,0300	1	11	0,1404	0,4026	0,6445
10Y	0,1590	1	12	0,3305	0,5610	0,7674
15Y	0,4170	2	13	0,5520	0,7128	0,8517
20Y	0,5470	2	13	0,6575	0,7608	0,8409
30Y	0,5800	3	12	0,6648	0,7176	0,7511

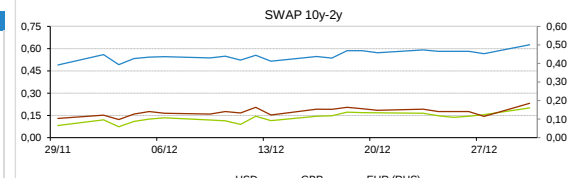
TAXA DE REFERÊNCIA	
BANCO CENTRAL	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,75
Japão	0,10
Canadá	1,75
Suíça	-0,75
China	5,75
Brasil	4,50
Austrália	0,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7750	3	3	1,6164	1,7250	1,9115
2Y	1,6910	-2	7	1,6270	1,7820	1,9400
3Y	1,6660	5	7	1,6435	1,7935	1,9455
4Y	1,6430	6	11	1,6805	1,8410	2,0170
5Y	1,6900	5	9	1,7185	1,8930	2,0720
7Y	1,6720	3	1	1,7910	1,9911	2,0750
10Y	1,8150	4	9	1,9185	2,0220	2,1090
15Y	1,8610	2	31	2,0142	2,1223	2,1560
20Y	1,8930	29	29	2,0585	2,1100	2,1886
30Y	1,9910	4	8	2,0605	2,1264	2,1466

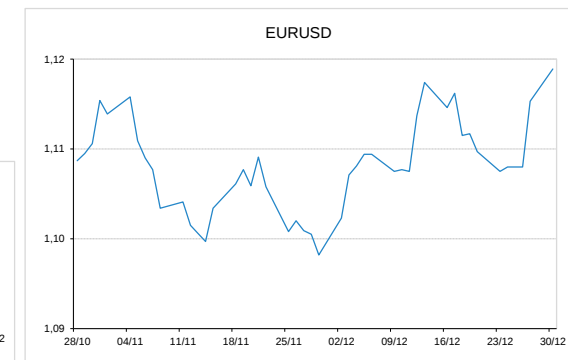
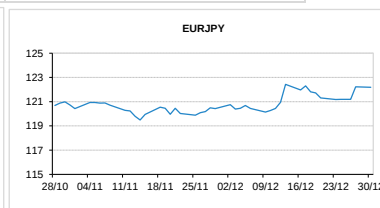


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,42	0,26	7,93	OT 2Y	-0,547	0,00	-1,00
JETFUEL	661,02	5,02	35,69	OT 5Y	-0,105	0,04	-0,20
DIESEL	629,50	6,43	38,50	OT 10Y	0,442	0,06	4,20
COBRE	6.226,50	-1,00	269,00	BUND 10Y	-0,763	7,34	18,60
ZINCO	2.314,25	31,75	5,25	SCHATZ 2Y	0,044	2,53	4,20
OURO	1.515,53	4,97	51,56	T-NOTE 10Y	2,746	3,71	11,80
TRIGO	554,00	-2,25	12,25	T-NOTE 2Y	2,053	0,76	2,30
LICENÇA C02	25,12	-1,58	-0,24	GILT 10Y	0,787	11,02	19,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1189	0,32%	1,51%	1,1253	1,1316	1,1446
EUR/GBP	0,85208	-0,09%	0,01%	0,8548	0,8576	0,8634
EUR/JPY	122,19	0,03%	-1,18%	122,19	122,19	122,19
EUR/CHF	1,0855	0,35%	1,22%	1,0846	1,0838	1,0822
EUR/BRL	4,5037	0,40%	3,76%	4,5825	4,6280	4,7450
EUR/PLN	4,2543	0,15%	0,79%	4,2781	4,3017	4,3511



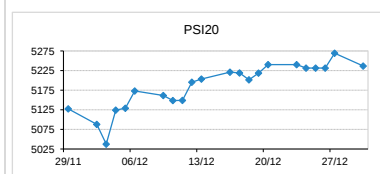
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1189	0,8521	122,19	1,0855	10,4501	7,4699	1,4644	1,60158	4,5037	9,8526
USD	0,8928	-	0,7626	108,965	0,9692	9,3253	6,6694	1,3059	1,4299	4,0236	8,7844

ACCIONISTA

TÍTULO	COTACÃO	1D %	YTD %
ALTRI	5,700	0,18	-1,72
BCP	0,203	0,65	-11,72
CORT. AMORIM	11,400	-0,18	27,64
CTT	3,150	-1,44	6,92
EDP	3,856	-1,18	26,47
EDP R	10,440	-0,57	34,28
GALP	15,145	-0,39	9,79
IBERSOL	8,100	1,25	2,53
J MARTINS	14,890	-1,03	44,00
MOTA ENGIL	1,875	-1,32	16,46
NAVIGATOR	3,600	-0,17	0,00
NOS	4,818	-1,63	-9,01
NOVABASE	2,590	1,17	34,75
PHAROL	0,101	1,00	-38,11
RAMADA	5,860	-0,34	-21,87
REN	13,780	-0,29	5,19
SEMAPA	0,760	0,00	-10,48
SONAE CAP.	0,909	-0,98	12,22
SONAE SGPS	5,860	-0,34	-21,87

MAIORES GANHOS/PERDAS	
Título	Variação %
IBERSOL	1,25
NOVABASE	1,17
PHAROL	1,00
BCP	0,65
ALTRI	0,18
J MARTINS	-1,03
EDP	-1,18
MOTA ENGIL	-1,32
CTT	-1,44
NOS	-1,63



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.236,59	-0,62%	10,68%	5.429,32	4.609,58
CAC40	5.982,22	-0,91%	26,46%	6.065,00	4.606,20
ESTX 50 PR	3.748,47	-0,89%	24,89%	3.794,93	2.936,76
XTRA DAX	13.249,01	-0,66%	25,48%	13.425,85	10.386,97
S&P 500	3.225,91	-0,43%	28,69%	3.247,93	2.443,96
IBEX 35	9.612,60	-0,91%	12,56%	9.700,50	8.355,00
NIKKEI 225	23.656,62	-0,76%	18,20%	24.091,12	19.241,37

