

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

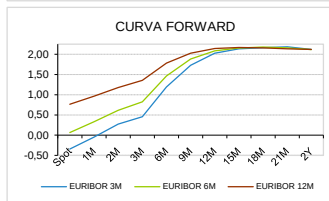
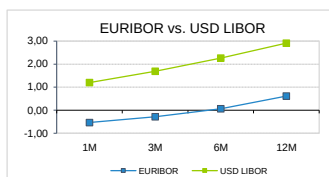
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RENTA FIXA

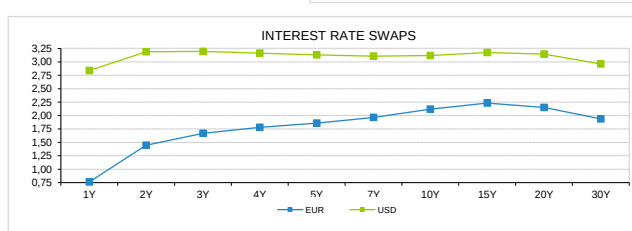
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP	CHF
1M	-0,5330	0	0	1M	1,1997	1	36	1,1605	-0,6000
3M	-0,2820	2	12	3M	1,6877	0	29	1,3530	-0,4550
6M	0,0630	3	25	6M	2,2664	3	30	1,6796	-0,3000
12M	0,6140	5	35	12M	2,9121	2	22	2,1940	-0,7000

INTEREST RATE SWAPS						
EUR	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7623	10	47	2,1450	2,1170	2,2177
2Y	1,4470	14	44	2,1318	2,1617	2,2480
3Y	1,6670	13	37	2,1290	2,1710	2,3080
4Y	1,7800	11	31	2,1440	2,2010	2,3630
5Y	1,8580	9	28	2,1582	2,2425	2,4085
7Y	1,9640	8	21	2,2080	2,3330	2,4635
10Y	2,1190	6	17	2,3170	2,4050	2,4520
15Y	2,2320	4	16	2,3402	2,3230	2,2730
20Y	2,1520	2	19	2,2140	2,1650	2,1020
30Y	1,9370	1	30	1,9685	1,9110	1,8460

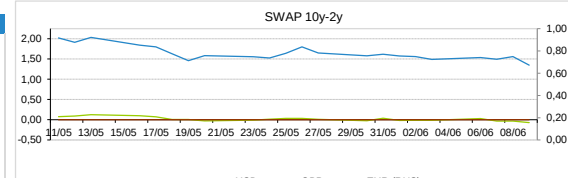
TAXA DE REFERÊNCIA BANCO CENTRAL	
Zona Euro	0,00
EUA	1,00
Reino Unido	1,00
Japão	0,10
Canadá	1,50
Suíça	-0,75
China	5,75
Brasil	12,75
Austrália	0,85
Índia	4,50



INTEREST RATE SWAPS				FORWARDS		
USD	LAST	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,8377	6	41	3,5387	3,0010	3,0090
2Y	3,1885	6	30	3,3702	2,9990	3,0260
3Y	3,1955	6	23	3,2390	3,0030	3,0568
4Y	3,1616	5	18	3,2017	3,0130	3,0694
5Y	3,1305	5	12	3,1520	3,0175	3,1015
7Y	3,1081	4	6	3,1402	3,0480	3,1360
10Y	3,1170	2	3	3,1420	3,1370	3,1800
15Y	3,1737	1	5	3,1897	3,1428	3,1315
20Y	3,1457	1	6	3,1354	3,0629	3,0085
30Y	2,9597	0	8	2,9105	2,8280	2,7500

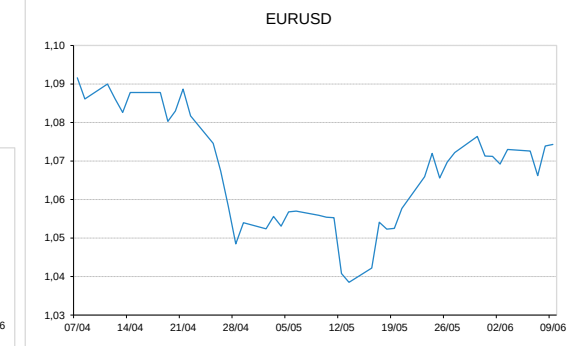
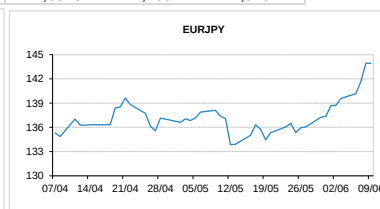
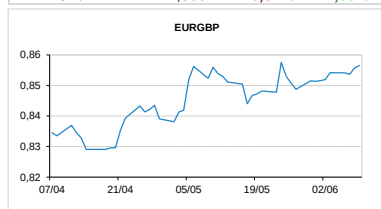


COMMODITIES	LAST	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	123,40	-0,18	18,80	OT 2Y	1,087	0,18	69,40
JETFUEL	1.396,13	-0,13	148,94	OT 5Y	1,948	0,17	53,20
DIESEL	1.336,13	0,88	197,94	OT 10Y	2,639	0,13	49,20
COBRE	9.735,00	31,00	315,50	BUND 10Y	0,964	9,49	45,70
ZINCO	3.829,50	28,50	48,25	SCHATZ 2Y	1,546	13,18	48,60
OURO	1.844,97	-8,40	-9,20	T-NOTE 10Y	3,835	2,57	4,50
TRIGO	1.066,25	-8,50	-26,50	T-NOTE 2Y	3,403	6,51	13,20
LICENÇA C02	81,11	1,30	-5,91	GILT 10Y	2,419	8,98	43,70



CAMBIAL

CAMBIAL	FIXING	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0743	0,04%	1,74%	1,0801	1,0860	1,0982
EUR/GBP	0,8563	-0,09%	-0,49%	0,8606	0,8645	0,8718
EUR/JPY	143,93	-0,01%	-4,05%	143,93	143,93	143,92
EUR/CHF	1,0417	0,66%	0,72%	1,0412	1,0399	1,0370
EUR/BRL	5,2121	0,74%	4,56%	5,3770	5,5336	5,8318
EUR/PLN	4,6004	-0,31%	2,00%	4,6825	4,7691	4,9297



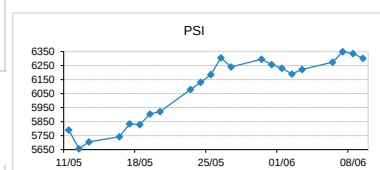
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0743	0,8565	143,93	1,0417	10,5268	7,4392	1,3478	1,49582	5,2121	10,1850
USD	0,9389	-	0,7971	134,285	0,9791	9,8814	6,9845	1,2636	1,4040	4,9043	9,5508

ACCIONISTA

TÍTULO	COTAÇÃO	1D %	YTD %
ALTRI	6,455	-0,54	54,58
BCP	0,195	0,41	38,47
CORT. AMORIM	10,520	0,77	-6,74
CTT	3,690	-1,34	-18,99
EDP	4,712	-0,38	-2,48
EDP R	23,190	-0,64	5,89
GALP	12,830	-0,16	50,59
J MARTINS	18,540	-0,75	-7,76
MOTA ENGIL	1,318	-0,90	3,29
NAVIGATOR	3,994	-2,73	19,22
NOS	3,916	-0,20	14,84
REN	2,920	-0,17	14,73
SEMAPA	14,900	-3,75	27,35
SONAE SGPS	1,123	-0,53	11,96
GREENVOLT	7,500	0,13	18,11

MAIORES GANHOS/PERDAS	
Título	Variação %
CORT. AMORIM	0,77
BCP	0,41
GREENVOLT	0,13
J MARTINS	-0,75
MOTA ENGIL	-0,90
CTT	-1,34
NAVIGATOR	-2,73
SEMAPA	-3,75



ÍNDICE	LAST	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI	6.301,73	-0,52%	13,15%	6.370,78	4.859,53
CAC40	6.358,46	-1,40%	-11,11%	7.384,86	5.756,38
ESTX 50 PR	3.724,45	-1,70%	-13,35%	4.415,23	3.387,00
XTRA DAX	14.198,80	-1,71%	-10,61%	16.290,19	12.438,85
S&P 500	4.090,49	-0,55%	-14,13%	4.818,62	3.810,32
IBEX 35	8.724,30	-1,34%	0,12%	9.310,80	7.287,70
NIKKEI 225	28.246,53	0,04%	-1,89%	30.795,78	24.681,74

