

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

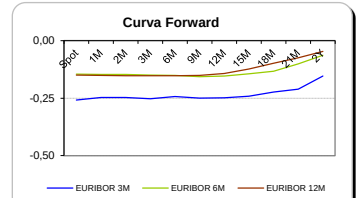
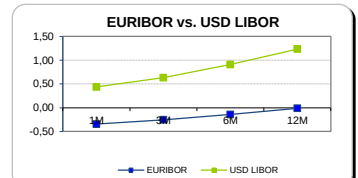
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RENTA FIXA

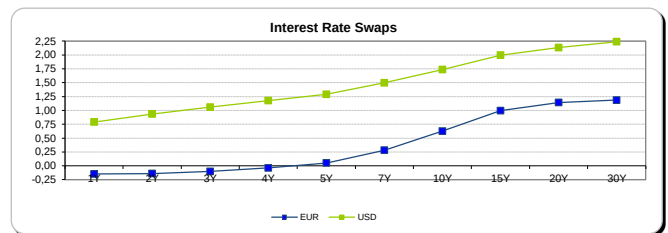
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3450	0	-1	1M	0,4359	0	0	0,5073	-0,7790
3M	-0,2530	0	-1	3M	0,6329	0	0	0,5896	-0,7314
6M	-0,1420	0	-1	6M	0,9072	0	1	0,7408	-0,6460
12M	-0,0120	0	-1	12M	1,2318	0	2	1,0203	-0,5232

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1495	0	-1	-0,1434	0,1465	0,6713
2Y	-0,1400	0	1	-0,0949	0,2678	0,8158
3Y	-0,1030	0	1	-0,0141	0,4025	0,9534
4Y	-0,0370	-1	1	0,0875	0,5403	1,0692
5Y	0,0520	-1	2	0,2040	0,6760	1,1600
7Y	0,2820	-1	4	0,4544	0,9035	1,3196
10Y	0,6250	-2	7	0,7741	1,1339	1,4537
15Y	0,9960	-2	11	1,0719	1,3035	1,5039
20Y	1,1420	-3	13	1,1843	1,3409	1,4660
30Y	1,1870	-3	14	1,1975	1,2950	1,3673

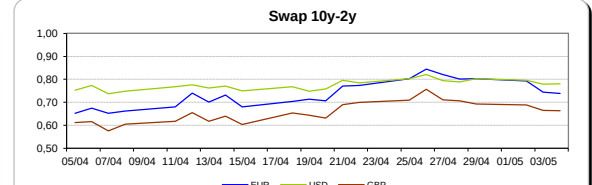
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7910	1	3	1,0213	1,4337	1,8660
2Y	0,9350	1	5	1,1363	1,5420	1,9440
3Y	1,0600	1	6	1,2190	1,6480	2,0070
4Y	1,1780	1	7	1,3250	1,7400	2,0680
5Y	1,2900	1	7	1,4300	1,8170	2,1480
7Y	1,4970	1	7	1,6100	1,9520	2,2220
10Y	1,7360	1	7	1,8449	2,1040	2,3090
15Y	1,9960	1	7	2,0360	2,2400	2,3810
20Y	2,1330	1	8	2,1430	2,2950	2,4010
30Y	2,2390	1	8	2,2220	2,3290	2,3980

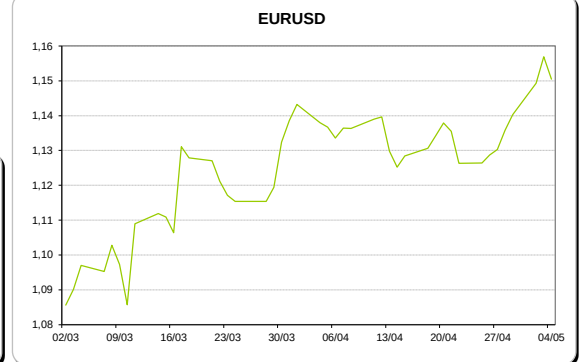
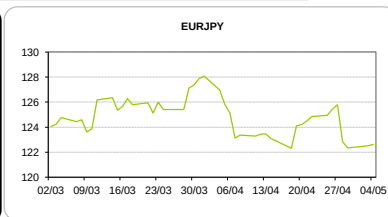
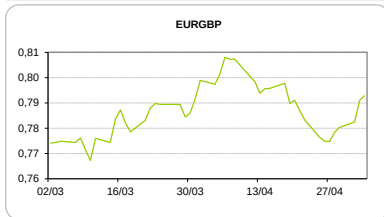


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,69	-0,28	6,71	OT 2Y	0,609	0,02	5,30
JETFUEL	426,75	-16,50	52,75	OT 5Y	1,884	0,04	7,10
DIESEL	401,75	-16,75	62,75	OT 10Y	3,156	0,07	22,00
COBRE	4.907,50	-130,00	85,00	BUND 10Y	-0,220	0,51	5,60
ZINCO	1.891,50	-42,50	24,00	SCHATZ 2Y	0,090	-0,23	-1,30
OURO	1.279,02	-7,50	63,43	T-NOTE 2Y	2,544	-0,46	1,20
TRIGO	473,00	2,25	-8,25	T-NOTE 10Y	1,247	-0,75	-0,80
LICENÇA C02	6,12	0,13	0,79	GILT 10Y	1,776	-0,30	8,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1505	-0,55%	1,10%	1,1539	1,1576	1,1663
EUR/GBP	0,79284	-0,23%	0,57%	0,7949	0,7970	0,8017
EUR/JPY	122,62	-0,07%	3,55%	122,62	122,62	122,62
EUR/CHF	1,0997	-0,21%	-0,68%	1,0983	1,0968	1,0939
EUR/BRL	4,0581	0,85%	1,66%	4,1902	4,3151	4,5486
EUR/PLN	4,3980	-0,13%	-3,55%	4,4184	4,4369	4,4705



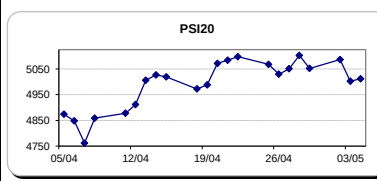
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1505	0,7928	122,62	1,0997	9,2648	7,4401	1,4790	1,54008	4,0581	9,3565
USD	0,8703	-	0,6906	106,92	0,9574	8,0727	6,4748	1,2864	1,3389	3,5444	8,1311

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,366	-0,12	-29,43
BANCO BPI	1,118	0,99	2,47
BCP	0,037	-0,27	-24,30
MONTEPIO	0,580	0,17	-11,45
CORT. AMORIM	6,128	2,13	3,03
CTT	8,045	0,04	-9,14
EDP	3,170	1,02	-4,55
EDP R	6,792	1,37	-6,32
GALP	11,820	-0,80	10,26
J MARTINS	14,200	-0,32	18,38
MOTA ENGIL	1,795	1,70	-6,75
NOS	6,402	1,80	-11,65
PHAROL	0,136	-2,16	-49,82
NAVIGATOR	2,863	-2,02	-20,38
REN	2,648	0,11	-4,82
SEMAPA	10,855	0,14	-14,49
SONAE CAP.	0,642	-2,28	25,88
SONAE SGPS	0,940	-1,67	-10,31

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	2,13
NOS	1,80
MOTA ENGIL	1,70
EDP R	1,37
EDP	1,02
GALP	-0,80
SONAE SGPS	-1,67
NAVIGATOR	-2,02
PHAROL	-2,16
SONAE CAP.	-2,28



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.011,73	0,18%	-5,67%	6.243,19	4.455,16
CAC40	4.324,23	-1,09%	-6,75%	5.217,80	3.892,46
ESTX 50 PR	2.938,75	-1,19%	-10,06%	3.714,26	2.672,73
XTRA DAX	9.828,25	-0,99%	-8,51%	11.920,31	8.699,29
S&P 500	2.050,39	-0,64%	0,31%	2.134,72	1.810,10
IBEX 35	8.654,30	-1,26%	-9,32%	11.612,60	7.746,30
NIKKEI 225	16.147,38	-3,11%	-15,16%	20.952,71	14.865,77

