

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

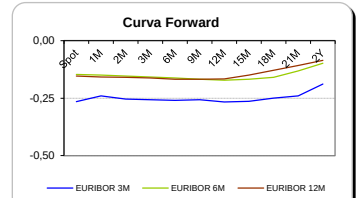
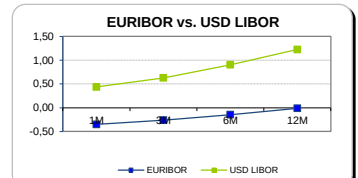
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RENTA FIXA

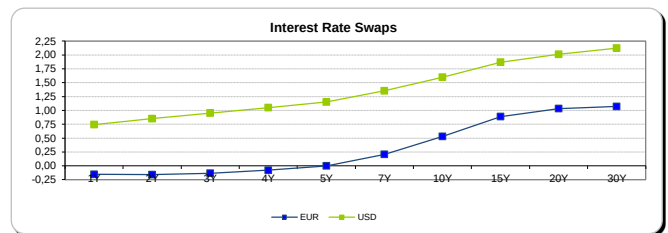
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3500	0	-1	1M	0,4373	0	0	0,5113	-0,7752
3M	-0,2590	0	-1	3M	0,6281	0	0	0,5923	-0,7332
6M	-0,1440	0	-1	6M	0,9049	0	1	0,7288	-0,6464
12M	-0,0120	0	0	12M	1,2244	0	2	0,9834	-0,5262

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1540	0	0	-0,1674	0,0820	0,5725
2Y	-0,1610	0	0	-0,1253	0,1908	0,7209
3Y	-0,1340	-1	0	-0,0559	0,3182	0,8523
4Y	-0,0790	-1	0	0,0338	0,4547	0,9690
5Y	-0,0020	-1	0	0,1415	0,5850	1,0600
7Y	0,2060	-2	1	0,3813	0,8114	1,2235
10Y	0,5300	-2	2	0,6957	1,0435	1,3605
15Y	0,8890	-2	5	0,9921	1,2151	1,4134
20Y	1,0330	-2	7	1,1042	1,2539	1,3771
30Y	1,0710	-3	8	1,1186	1,2120	1,2840

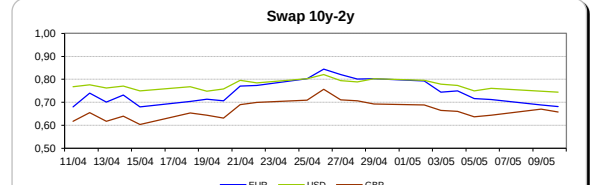
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7440	0	0	0,9744	1,3599	1,7580
2Y	0,8520	0	0	1,0659	1,4627	1,8340
3Y	0,9520	0	0	1,1631	1,5648	1,9274
4Y	1,0510	0	0	1,2628	1,6355	1,9570
5Y	1,1510	-1	0	1,3620	1,7115	2,0400
7Y	1,3540	-1	-1	1,5175	1,8465	2,1185
10Y	1,5980	-1	0	1,7260	2,0035	2,2120
15Y	1,8690	-1	1	1,9465	2,1440	2,3221
20Y	2,0110	-1	2	2,0555	2,2035	2,3457
30Y	2,1240	-1	3	2,1375	2,2647	2,3015

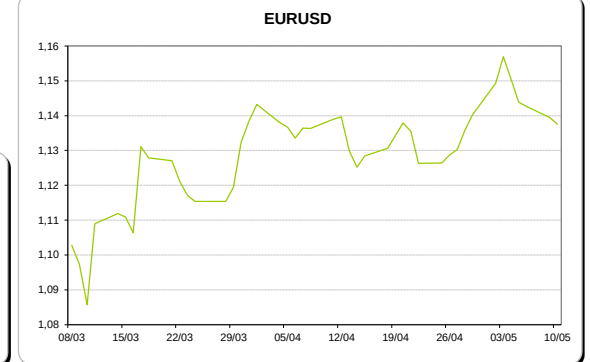
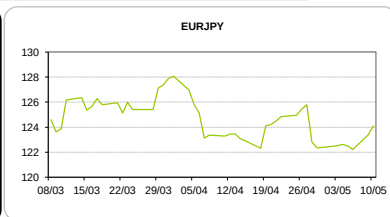
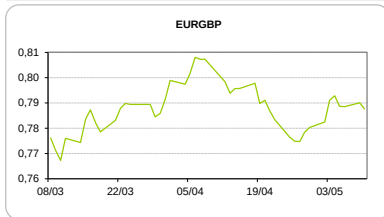


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,02	1,50	4,07	OT 2Y	0,631	0,00	-10,80
JETFUEL	420,25	12,75	27,75	OT 5Y	1,955	-0,09	-4,70
DIESEL	401,25	12,75	38,00	OT 10Y	3,240	-0,11	0,50
COBRE	4.678,00	-6,00	30,00	BUND 10Y	-0,307	0,80	0,70
ZINCO	1.841,75	11,75	90,25	SCHATZ 2Y	0,071	-0,23	0,90
OURO	1.273,02	7,19	15,12	T-NOTE 2Y	2,493	-0,91	2,70
TRIGO	458,25	-3,00	4,00	T-NOTE 10Y	1,221	0,00	0,30
LICENÇA C02	6,04	0,14	0,46	GILT 10Y	1,656	-0,88	3,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1409	0,30%	0,17%	1,1442	1,1478	1,1564
EUR/GBP	0,78958	-0,25%	1,40%	0,7916	0,7936	0,7979
EUR/JPY	124,09	0,02%	-0,65%	124,09	124,09	124,09
EUR/CHF	1,1101	-0,02%	-1,93%	1,1087	1,1072	1,1043
EUR/BRL	3,954	-0,14%	0,73%	4,0805	4,2009	4,4230
EUR/PLN	4,4242	-0,12%	-3,34%	4,4453	4,4643	4,4970



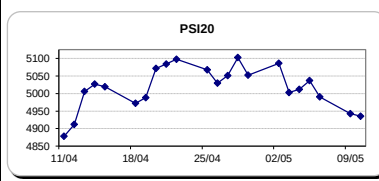
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1409	0,7896	124,09	1,1101	9,2922	7,4407	1,4681	1,548	3,9540	9,3165
USD	0,8747	-	0,6914	108,6	0,9709	8,1355	6,5086	1,2855	1,3541	3,4641	8,1664

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,220	-1,23	-32,49
BANCO BPI	1,101	-1,08	0,92
BCP	0,032	-2,74	-34,53
MONTEPIO	0,569	-1,39	-13,13
CORT. AMORIM	6,318	-0,50	6,22
CTT	7,956	-0,53	-10,14
EDP	3,112	-1,98	-6,29
EDP R	6,713	-0,92	-7,41
GALP	11,780	0,26	9,89
J MARTINS	13,765	-1,43	14,76
MOTA ENGIL	1,777	1,89	-7,69
NOS	6,325	-1,60	-12,71
PHAROL	0,137	0,74	-49,45
NAVIGATOR	2,878	-0,52	-19,97
REN	2,607	-0,50	-6,29
SEMAPA	10,650	-1,39	-16,11
SONAE CAP.	0,610	2,18	19,61
SONAE SGPS	0,929	-0,75	-11,35

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	2,18
MOTA ENGIL	1,89
PHAROL	0,74
GALP	0,26
SEMAPA	-1,39
J MARTINS	-1,43
NOS	-1,60
EDP	-1,98
BCP	-2,74



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.880,39	-1,11%	-8,15%	6.197,24	4.455,16
CAC40	4.316,67	-0,50%	-6,91%	5.217,80	3.892,46
ESTX 50 PR	2.956,71	-0,75%	-9,51%	3.714,26	2.672,73
XTRA DAX	9.975,32	-0,70%	-7,15%	11.920,31	8.699,29
S&P 500	2.075,69	-0,46%	1,51%	2.134,72	1.810,10
IBEX 35	8.663,90	-1,27%	-9,22%	11.612,60	7.746,30
NIKKEI 225	16.579,01	0,08%	-12,90%	20.952,71	14.865,77

