

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

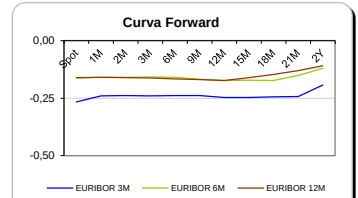
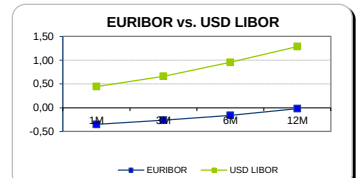
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RENTA FIXA

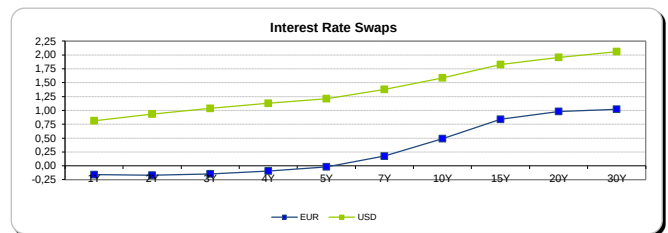
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3520	0	0	1M	0,4471	-2	1	0,5085	-0,7752
3M	-0,2610	0	-1	3M	0,6607	-2	3	0,5821	-0,7368
6M	-0,1590	0	-2	6M	0,9542	-3	5	0,7185	-0,6436
12M	-0,0180	0	-1	12M	1,2856	-5	6	0,9646	-0,5192

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1605	0	-1	-0,1751	0,0523	0,5174
2Y	-0,1670	-1	-1	-0,1419	0,1643	0,6498
3Y	-0,1460	-1	-2	-0,0732	0,3320	0,7841
4Y	-0,0940	-2	-3	0,0135	0,4081	0,9025
5Y	-0,0170	-2	-3	0,1137	0,5363	0,9940
7Y	0,1740	-3	-5	0,3410	0,7595	1,1554
10Y	0,4900	-4	-6	0,6477	0,9849	1,2875
15Y	0,8380	-6	-8	0,9350	1,1511	1,3412
20Y	0,9800	-7	-8	1,0447	1,1885	1,3052
30Y	1,0200	-7	-8	1,0575	1,1484	1,2177

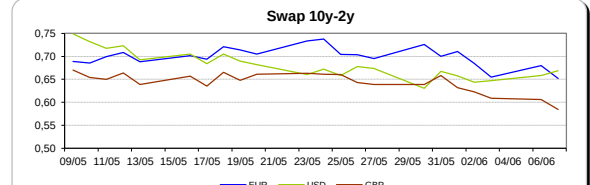
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8130	-6	5	1,0401	1,3978	1,7507
2Y	0,9350	-10	4	1,1095	1,4827	1,8249
3Y	1,0360	-11	3	1,2152	1,5707	1,8545
4Y	1,1270	-11	1	1,3017	1,6515	1,9520
5Y	1,2130	-11	-1	1,3888	1,7249	1,9990
7Y	1,3790	-10	-6	1,5471	1,8497	2,0979
10Y	1,5880	-8	-9	1,7150	1,9881	2,1846
15Y	1,8270	-7	-12	1,9351	2,0955	2,2260
20Y	1,9580	-6	-12	2,0415	2,1811	2,2485
30Y	2,0600	-5	-13	2,1175	2,1810	2,2779

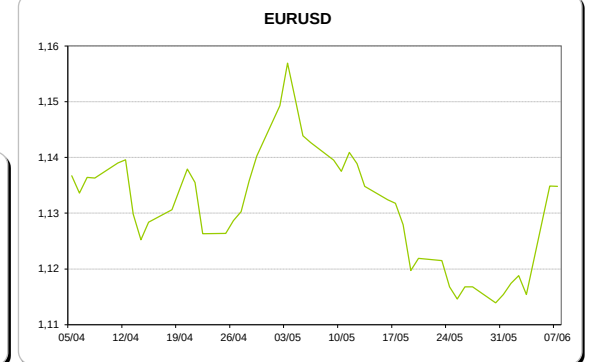
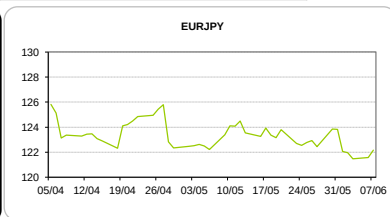
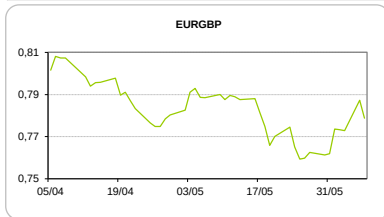


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,11	0,56	5,25	OT 2Y	0,507	0,00	-14,00
JETFUEL	480,75	7,25	52,25	OT 5Y	1,883	-0,06	-14,90
DIESEL	451,75	3,00	45,25	OT 10Y	3,119	-0,08	-19,60
COBRE	4.676,00	0,00	-122,00	BUND 10Y	-0,329	-3,64	-11,80
ZINCO	2.023,75	34,00	140,25	SCHATZ 2Y	0,071	-0,23	-2,10
OURO	1.242,30	-3,01	-45,60	T-NOTE 2Y	2,482	-1,06	-5,10
TRIGO	510,25	2,75	46,50	T-NOTE 10Y	1,326	-2,25	5,30
LICENÇA C02	6,12	-0,09	0,26	GILT 10Y	1,358	-1,99	-18,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1348	-0,01%	-0,41%	1,1384	1,1422	1,1511
EUR/GBP	0,7788	1,08%	1,44%	0,7807	0,7827	0,7869
EUR/JPY	122,16	-0,47%	1,01%	122,16	122,16	122,16
EUR/CHF	1,0965	0,50%	0,81%	1,0951	1,0933	1,0901
EUR/BRL	3,9368	0,68%	1,69%	4,0576	4,1741	4,3897
EUR/PLN	4,3474	0,22%	1,95%	4,3697	4,3906	4,4266



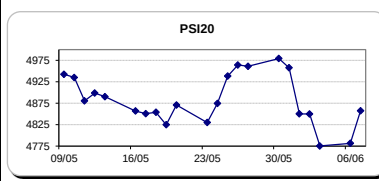
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1348	0,7788	122,16	1,0965	9,2413	7,4362	1,4521	1,52403	3,9368	9,2365
USD	0,8808	-	0,6873	107,22	0,9667	8,1374	6,5500	1,2803	1,3421	3,4683	8,1244

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,227	0,34	-32,35
BANCO BPI	1,151	0,88	5,50
BCP	0,026	15,38	-47,83
MONTEPIO	0,550	-0,72	-16,03
CORT. AMORIM	7,215	-2,37	21,30
CTT	8,045	-0,74	-9,14
EDP	2,995	1,22	-9,82
EDP R	6,980	0,39	-3,72
GALP	11,910	0,76	11,10
J MARTINS	14,615	1,42	21,84
MOTA ENGIL	1,668	-2,00	-13,35
NOS	6,397	-0,40	-11,72
PHAROL	0,136	-8,11	-49,82
NAVIGATOR	2,892	2,30	-17,15
REN	2,640	-0,08	-5,10
SEMAPA	10,665	1,38	-15,99
SONAE CAP.	0,589	-1,51	15,49
SONAE SGPS	0,917	0,88	-12,50

Maiores ganhos/perdas	
Título	Variação %
BCP	15,38
NAVIGATOR	2,30
J MARTINS	1,42
SEMAPA	1,38
EDP	1,22
CTT	-0,74
SONAE CAP.	-1,51
MOTA ENGIL	-2,00
CORT. AMORIM	-2,37
PHAROL	-8,11



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.857,44	1,59%	-8,58%	5.935,67	4.455,16
CAC40	4.475,86	1,19%	-3,48%	5.217,80	3.892,46
ESTX 50 PR	3.040,69	1,29%	-6,94%	3.714,26	2.672,73
XTRA DAX	10.287,68	1,65%	-4,24%	11.802,37	8.699,29
S&P 500	2.116,48	0,34%	3,55%	2.132,82	1.810,10
IBEX 35	8.894,50	0,80%	-6,81%	11.612,60	7.746,30
NIKKEI 225	16.675,45	0,58%	-12,39%	20.952,71	14.865,77

