

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

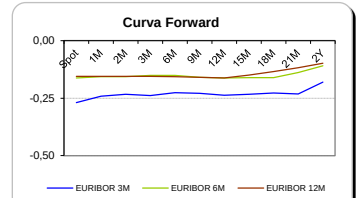
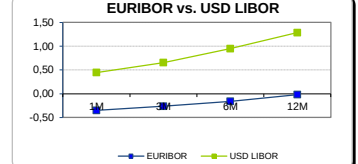
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RENTA FIXA

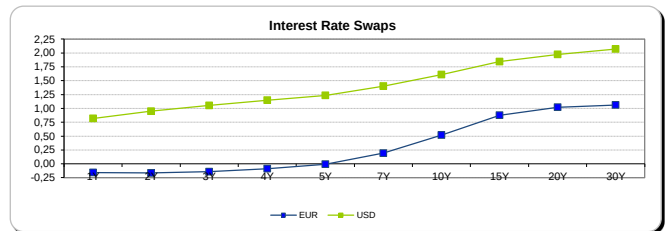
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3520	0	0	1M	0,4458	0	1	0,5091	-0,7792
3M	-0,2640	0	-1	3M	0,6566	0	3	0,5814	-0,7418
6M	-0,1600	0	-2	6M	0,9489	-1	4	0,7198	-0,6456
12M	-0,0180	0	-1	12M	1,2851	0	6	0,9703	-0,5132

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1558	1	0	-0,1638	0,0700	0,5280
2Y	-0,1660	0	-1	-0,1305	0,1768	0,6660
3Y	-0,1430	0	-2	-0,0628	0,2957	0,7974
4Y	-0,0870	1	-2	0,0246	0,4204	0,9158
5Y	-0,0080	1	-2	0,1262	0,5468	1,0065
7Y	0,1940	2	-3	0,3529	0,7709	1,1691
10Y	0,5200	3	-3	0,6620	0,9952	1,2964
15Y	0,8780	4	-4	0,9444	1,1586	1,3487
20Y	1,0210	4	-4	1,0526	1,1947	1,3108
30Y	1,0630	4	-4	1,0627	1,1522	1,2210

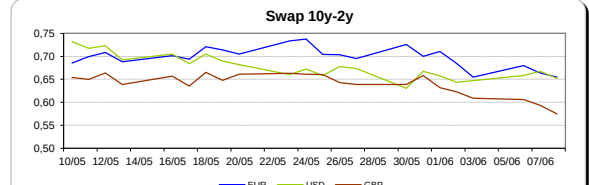
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8200	1	8	1,0446	1,3936	1,7100
2Y	0,9490	1	10	1,1316	1,4759	1,7780
3Y	1,0540	2	10	1,2181	1,5410	1,8395
4Y	1,1470	2	9	1,3024	1,6160	1,8950
5Y	1,2360	2	8	1,3849	1,6830	1,9760
7Y	1,4030	2	4	1,5160	1,8040	2,0380
10Y	1,6110	2	1	1,7215	1,9400	2,1235
15Y	1,8450	2	-3	1,9141	2,0735	2,2010
20Y	1,9730	2	-4	1,9985	2,1295	2,2240
30Y	2,0710	1	-6	2,0700	2,1590	2,2455

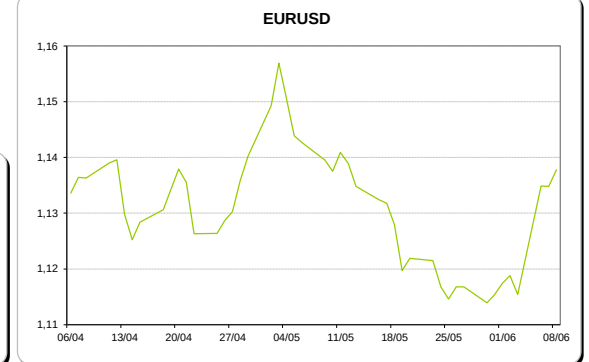
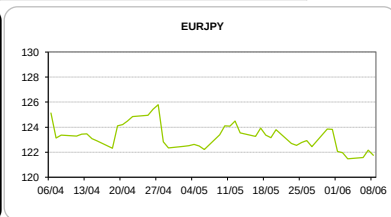
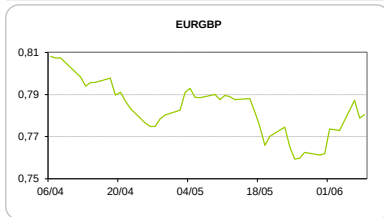


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,35	0,91	6,49	OT 2Y	0,516	0,01	-10,80
JETFUEL	485,75	5,00	57,25	OT 5Y	1,867	-0,02	-14,70
DIESEL	462,25	10,50	55,75	OT 10Y	3,076	-0,04	-22,70
COBRE	4.558,50	-121,00	-243,00	BUND 10Y	-0,322	0,65	-9,40
ZINCO	1.998,25	-25,50	114,75	SCHATZ 2Y	0,076	0,23	-1,40
OURO	1.261,00	17,10	-26,90	T-NOTE 2Y	2,484	-0,15	-2,10
TRIGO	517,75	8,75	54,00	T-NOTE 10Y	1,330	-0,38	8,70
LICENÇA C02	6,10	-0,02	0,24	GILT 10Y	1,347	-0,85	-18,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1378	0,26%	-0,15%	1,1414	1,1452	1,1541
EUR/GBP	0,78048	-0,22%	1,22%	0,7825	0,7844	0,7886
EUR/JPY	121,77	0,32%	1,33%	121,77	121,77	121,77
EUR/CHF	1,0944	0,19%	1,03%	1,0927	1,0907	1,0872
EUR/BRL	3,8504	1,59%	3,97%	3,9655	4,0775	4,2887
EUR/PLN	4,3228	0,69%	2,53%	4,3452	4,3658	4,4012



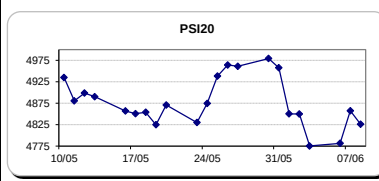
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1378	0,7805	121,77	1,0944	9,2468	7,4358	1,4486	1,52522	3,8504	9,2492
USD	0,8775	-	0,687	106,66	0,9596	8,1058	6,5251	1,2690	1,3392	3,3998	8,1071

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,207	-0,62	-32,77
BANCO BPI	1,153	0,17	5,68
BCP	0,023	-8,24	-52,12
MONTEPIO	0,548	-0,36	-16,34
CORT. AMORIM	7,210	-0,07	21,22
CTT	8,050	0,06	-9,08
EDP	3,015	0,67	-9,21
EDP R	6,940	-0,57	-4,28
GALP	12,040	1,09	12,31
J MARTINS	14,515	-0,68	21,01
MOTA ENGIL	1,660	-0,48	-13,77
NOS	6,333	-1,00	-12,60
PHAROL	0,132	-2,94	-38,91
NAVIGATOR	2,906	0,48	-16,75
REN	2,636	-0,15	-5,25
SEMAPA	10,750	0,80	-15,32
SONAE CAP.	0,588	-0,17	15,29
SONAE SGPS	0,913	-0,44	-12,88

Maiores ganhos/perdas	
Título	Variação %
GALP	1,09
SEMAPA	0,80
EDP	0,67
NAVIGATOR	0,48
BANCO BPI	0,17
ALTRI	-0,62
J MARTINS	-0,68
NOS	-1,00
PHAROL	-2,94
BCP	-8,24



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.825,88	-0,65%	-9,17%	5.935,67	4.455,16
CAC40	4.448,73	-0,61%	-4,06%	5.217,80	3.892,46
ESTX 50 PR	3.019,76	-0,69%	-7,58%	3.714,26	2.672,73
XTRA DAX	10.217,03	-0,69%	-4,90%	11.802,37	8.699,29
S&P 500	2.117,18	0,24%	3,58%	2.132,82	1.810,10
IBEX 35	8.831,40	-0,71%	-7,47%	11.612,60	7.746,30
NIKKEI 225	16.830,92	0,93%	-11,57%	20.952,71	14.865,77

