

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

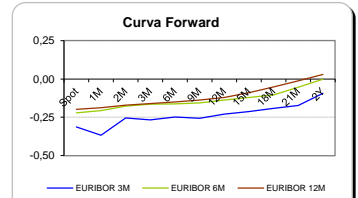
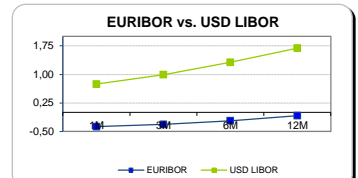
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RENTA FIXA

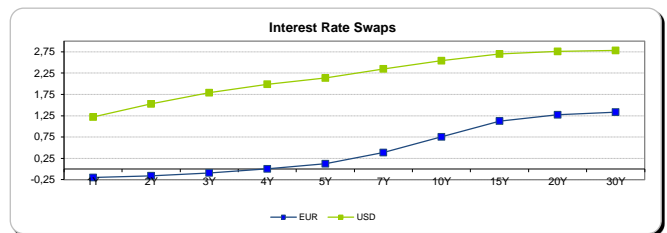
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,7440	1	18	0,2618	-0,8204
3M	-0,3130	0	0	3M	0,9943	0	8	0,3706	-0,7388
6M	-0,2180	0	0	6M	1,3177	0	4	0,5408	-0,6690
12M	-0,0810	0	0	12M	1,6918	0	7	0,7961	-0,5036

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1990	0	0	-0,1198	0,2847	0,8630
2Y	-0,1590	1	-2	-0,0456	0,4278	1,0138
3Y	-0,0910	1	-3	0,0638	0,5670	1,1449
4Y	0,0040	0	-4	0,1899	0,7202	1,2615
5Y	0,1220	0	-3	0,3237	0,8542	1,3490
7Y	0,3860	0	1	0,5932	1,0857	1,4940
10Y	0,7550	1	5	0,9211	1,2978	1,6074
15Y	1,1230	1	8	1,2053	1,4501	1,6456
20Y	1,2730	1	10	1,3138	1,4838	1,6089
30Y	1,3360	1	12	1,3417	1,4544	1,5328

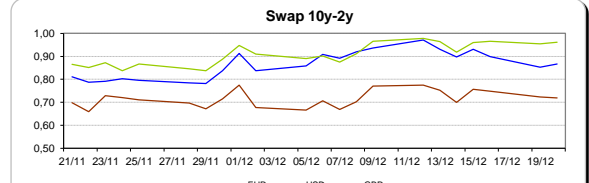
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2180	0	16	1,8054	2,5165	2,7912
2Y	1,5280	1	28	1,9950	2,5919	2,8278
3Y	1,7880	2	35	2,1868	2,6571	2,8280
4Y	1,9880	3	39	2,3029	2,7071	2,8871
5Y	2,1350	4	42	2,3959	2,7493	2,9035
7Y	2,3480	5	44	2,5298	2,8119	2,9418
10Y	2,5400	6	45	2,6560	2,8676	2,9330
15Y	2,6960	7	45	2,7370	2,8760	2,9105
20Y	2,7590	7	43	2,7920	2,8670	2,8850
30Y	2,7800	7	41	2,7904	2,8175	2,8470

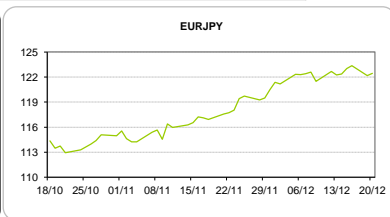
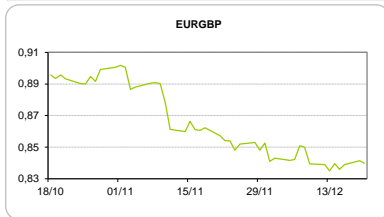


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,24	0,32	7,27	OT 2Y	0,239	0,00	-27,70
JETFUEL	491,00	-3,00	66,25	OT 5Y	1,979	-0,05	-25,50
DIESEL	492,50	-3,50	60,75	OT 10Y	3,744	-0,01	-11,00
COBRE	5.505,00	-139,50	73,00	BUND 10Y	-0,220	1,40	-3,40
ZINCO	2.597,75	-123,00	61,75	SCHATZ 2Y	-0,137	1,60	-12,30
OURO	1.131,14	-6,76	-76,79	T-NOTE 10Y	3,272	1,63	18,10
TRIGO	404,25	-0,75	-21,00	T-NOTE 2Y	1,824	0,38	14,40
LICENÇA C02	5,22	0,13	-0,36	GILT 10Y	1,450	-0,57	-8,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0364	-0,56%	-2,51%	1,0413	1,0462	1,0572
EUR/GBP	0,83978	0,19%	2,08%	0,8417	0,8437	0,8482
EUR/JPY	122,43	-0,20%	-3,95%	122,43	122,43	122,43
EUR/CHF	1,0685	0,00%	0,35%	1,0672	1,0658	1,0630
EUR/BRL	3,485	0,57%	2,02%	3,5847	3,6843	3,8726
EUR/PLN	4,4079	0,35%	0,46%	4,4348	4,4601	4,5071

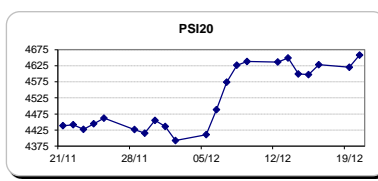


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0364	0,8398	122,43	1,0685	9,7264	7,4344	1,3887	1,43394	3,4850	9,0410
USD	0,9634	-	0,8096	118,07	1,0290	9,3768	7,1623	1,3391	1,3810	3,3643	8,6974

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,864	-0,41	-18,99
BANCO BPI	1,127	0,00	3,30
BCP	1,1400	1,55	-68,92
MONTEPIO	0,423	0,00	-35,42
CORT. AMORIM	8,170	2,01	38,74
CTT	6,386	0,82	-27,87
EDP	2,900	0,69	-12,68
EDP R	5,874	-0,07	-18,98
GALP	14,155	1,83	32,04
J MARTINS	14,555	0,62	21,34
MOTA ENGIL	1,617	-1,16	-16,00
NOS	5,625	0,41	-22,37
PHAROL	0,201	1,52	-6,97
NAVIGATOR	3,266	1,78	-6,44
REN	2,649	0,19	-4,78
SEMAPA	12,950	-0,23	2,01
SONAE CAP.	0,774	-0,26	51,76
SONAE SGPS	0,882	1,61	-15,84

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	2,01
GALP	1,83
NAVIGATOR	1,78
SONAE SGPS	1,61
BCP	1,55
EDP R	-0,07
SEMAPA	-0,23
SONAE CAP.	-0,26
ALTRI	-0,41
MOTA ENGIL	-1,16



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.658,10	0,82%	-12,33%	5.349,85	4.175,28
CAC40	4.849,89	0,56%	4,59%	4.856,96	3.892,46
ESTX 50 PR	3.279,41	0,66%	0,36%	3.314,28	2.672,73
XTRA DAX	11.464,74	0,33%	6,72%	11.472,08	8.699,29
S&P 500	2.267,87	0,23%	10,95%	2.277,53	1.810,10
IBEX 35	9.407,90	0,76%	-1,43%	9.874,20	7.579,80
NIKKEI 225	19.494,53	0,53%	2,42%	19.869,08	14.864,01

