

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

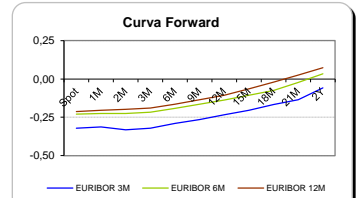
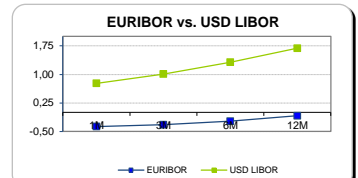
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RENTA FIXA

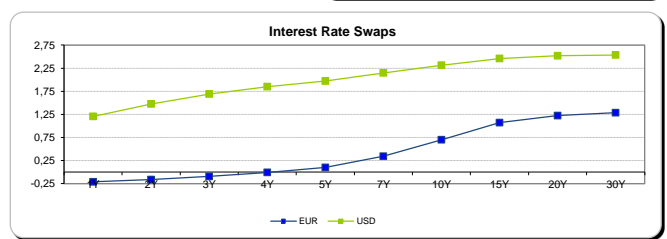
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,7656	0	11	0,2579	-0,7888
3M	-0,3210	0	-1	3M	1,0093	0	6	0,3729	-0,7272
6M	-0,2290	0	-1	6M	1,3210	0	3	0,5355	-0,6592
12M	-0,0870	0	-1	12M	1,6890	0	5	0,7794	-0,5028

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2120	0	-2	-0,1055	0,2938	0,8586
2Y	-0,1610	0	-1	-0,0161	0,4308	1,0084
3Y	-0,0930	0	-1	0,0872	0,5731	1,1430
4Y	-0,0050	0	-1	0,2072	0,7177	1,2627
5Y	0,1020	0	-1	0,3360	0,8545	1,3580
7Y	0,3440	0	-1	0,6021	1,0892	1,5113
10Y	0,7000	0	-1	0,9342	1,3152	1,6363
15Y	1,0720	0	1	1,2319	1,4792	1,6826
20Y	1,2230	0	2	1,3461	1,5174	1,6473
30Y	1,2850	0	3	1,3789	1,4939	1,5770

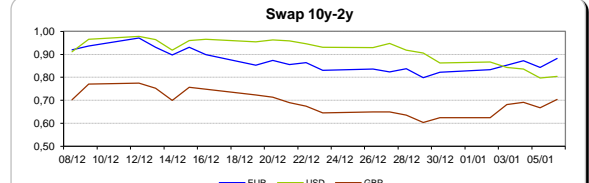
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2070	0	10	1,7523	2,3146	2,5416
2Y	1,4770	-2	16	1,8845	2,3735	2,5845
3Y	1,6920	-3	17	2,0590	2,4292	2,5870
4Y	1,8500	-3	17	2,1494	2,4768	2,6393
5Y	1,9710	-3	15	2,2248	2,5147	2,6599
7Y	2,1500	-4	12	2,3392	2,5728	2,6980
10Y	2,3150	-4	9	2,4521	2,6305	2,6875
15Y	2,4620	-4	6	2,5442	2,6390	2,6400
20Y	2,5190	-4	4	2,5751	2,6613	2,6165
30Y	2,5370	-4	2	2,5375	2,5465	2,5845

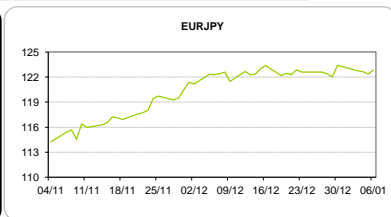
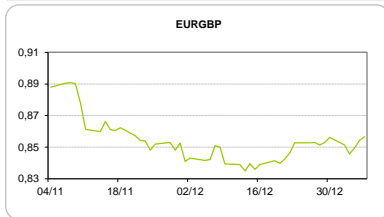


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	57,18	0,29	2,53	OT 2Y	0,220	0,00	3,80
JETFUEL	504,00	6,50	19,00	OT 5Y	1,980	-0,01	-0,60
DIESEL	507,50	6,75	25,25	OT 10Y	4,051	0,02	53,80
COBRE	5.582,50	-64,00	-370,00	BUND 10Y	-0,208	5,50	-7,80
ZINCO	2.605,00	-2,75	-152,50	SCHATZ 2Y	-0,114	0,46	-9,10
OURO	1.173,11	-7,20	3,36	T-NOTE 10Y	3,133	3,85	3,70
TRIGO	426,00	-0,25	19,25	T-NOTE 2Y	1,767	4,17	7,50
LICENÇA C02	5,33	-0,43	0,91	GILT 10Y	1,391	6,33	-2,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0589	0,84%	-1,35%	1,0636	1,0687	1,0803
EUR/GBP	0,85648	-0,24%	-1,68%	0,8584	0,8604	0,8649
EUR/JPY	122,83	-0,37%	-0,45%	122,83	122,83	122,83
EUR/CHF	1,0715	-0,04%	1,06%	1,0706	1,0693	1,0665
EUR/BRL	3,3961	-0,17%	7,68%	3,4985	3,5926	3,7676
EUR/PLN	4,3566	0,22%	2,29%	4,3831	4,4086	4,4583

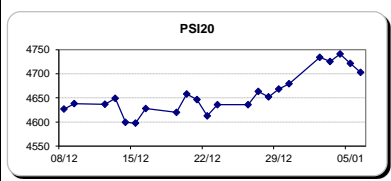


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0589	0,8565	122,83	1,0715	9,5504	7,4342	1,3950	1,44476	3,3961	9,0015
USD	0,9457	-	0,8119	116,49	1,0138	9,0439	7,0306	1,3209	1,3662	3,2087	8,5120

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,954	-0,53	2,33
BANCO BPI	1,130	0,00	-0,09
BCP	1,0552	-1,20	-1,48
MONTEPIO	0,417	-0,48	-0,95
CORT. AMORIM	8,760	-0,75	3,06
CTT	6,620	0,84	2,72
EDP	2,804	-1,96	-3,11
EDP R	5,926	-1,23	-1,82
GALP	14,405	0,56	1,52
J MARTINS	15,810	1,35	7,26
MOTA ENGIL	1,665	-0,06	3,42
NOS	5,400	-2,03	-4,22
PHAROL	0,231	1,32	11,59
NAVIGATOR	3,316	-0,42	1,56
REN	2,664	-0,22	-1,26
SEMAPA	13,180	-1,86	-1,64
SONAE CAP.	0,755	-0,79	0,94
SONAE SGPS	0,859	-0,69	-1,72

Maiores ganhos/perdas	
Título	Variação %
J MARTINS	1,35
PHAROL	1,32
CTT	0,84
GALP	0,56
BCP	-1,20
EDP R	-1,23
SEMAPA	-1,86
EDP	-1,96
NOS	-2,03



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.702,97	-0,39%	0,51%	5.238,36	4.175,28
CAC40	4.909,84	0,19%	0,98%	4.929,60	3.892,46
ESTX 50 PR	3.321,17	0,14%	0,93%	3.334,44	2.672,73
XTRA DAX	11.599,01	0,12%	1,03%	11.637,37	8.699,29
S&P 500	2.277,69	0,38%	1,73%	2.278,85	1.810,10
IBEX 35	9.515,90	0,29%	1,75%	9.552,10	7.579,80
NIKKEI 225	19.454,33	-0,34%	1,78%	19.615,40	14.864,01

