

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

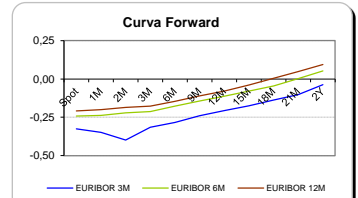
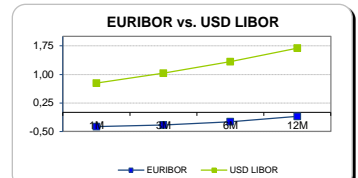
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RENTA FIXA

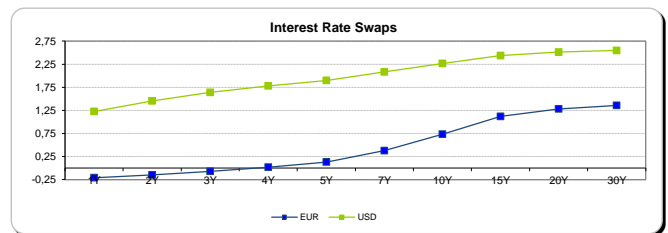
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,7706	0	1	0,2666	-0,7894
3M	-0,3290	0	-1	3M	1,0337	0	2	0,3611	-0,7256
6M	-0,2400	0	-1	6M	1,3349	0	0	0,5200	-0,6634
12M	-0,1010	0	-1	12M	1,6940	-1	-1	0,7528	-0,5100

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2080	0	1	-0,0800	0,3145	0,8850
2Y	-0,1470	0	2	0,0072	0,4478	1,0255
3Y	-0,0700	0	2	0,1080	0,5941	1,1687
4Y	0,0220	-1	1	0,2270	0,7380	1,2830
5Y	0,1320	-1	1	0,3581	0,8767	1,3870
7Y	0,3770	-2	1	0,6230	1,1115	1,5490
10Y	0,7350	-3	1	0,9616	1,3601	1,6875
15Y	1,1190	-3	3	1,2876	1,5492	1,7560
20Y	1,2830	-3	4	1,4151	1,5978	1,7375
30Y	1,3600	-4	5	1,4617	1,5793	1,6656

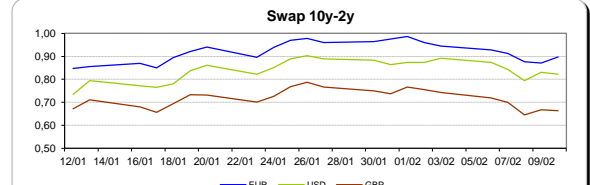
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2270	-2	2	1,7511	2,3099	2,5970
2Y	1,4550	-3	-2	1,9010	2,3540	2,6406
3Y	1,6380	-4	-5	2,0479	2,4230	2,6485
4Y	1,7810	-5	-5	2,1466	2,5086	2,7105
5Y	1,8980	-6	-5	2,2330	2,5565	2,7305
7Y	2,0810	-6	-4	2,3639	2,6300	2,7826
10Y	2,2660	-7	-2	2,4966	2,6996	2,7765
15Y	2,4370	-8	1	2,6066	2,7210	2,7835
20Y	2,5120	-8	3	2,6495	2,7513	2,7650
30Y	2,5480	-8	5	2,6531	2,6900	2,7484

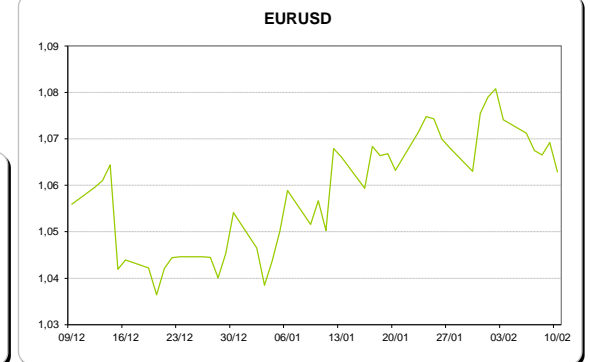
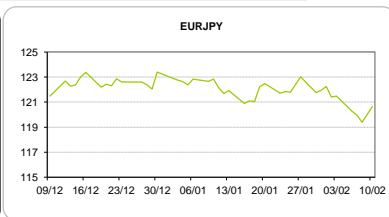


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,83	1,20	2,57	OT 2Y	0,080	0,01	-13,70
JETFUEL	500,50	10,50	17,00	OT 5Y	2,044	0,05	2,60
DIESEL	506,75	4,50	21,00	OT 10Y	4,115	0,06	14,10
COBRE	5.848,00	-73,00	231,00	BUND 10Y	-0,305	0,80	-4,70
ZINCO	2.832,50	-19,50	175,25	SCHATZ 2Y	-0,188	-1,37	-7,60
OURO	1.234,10	5,73	46,35	T-NOTE 10Y	3,089	0,48	-0,70
TRIGO	449,75	6,25	23,00	T-NOTE 2Y	1,684	0,38	-4,60
LICENÇA C02	5,16	-0,13	-0,36	GILT 10Y	1,241	1,03	-12,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0629	-0,59%	0,59%	1,0672	1,0723	1,0840
EUR/GBP	0,8529	-0,23%	1,93%	0,8547	0,8566	0,8610
EUR/JPY	120,65	-0,51%	1,82%	120,65	120,65	120,65
EUR/CHF	1,0675	-0,02%	0,54%	1,0663	1,0649	1,0621
EUR/BRL	3,3118	0,65%	1,85%	3,3999	3,4876	3,6493
EUR/PLN	4,3013	0,27%	1,68%	4,3246	4,3487	4,3980

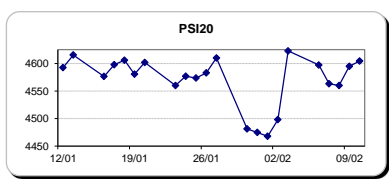


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0629	0,8529	120,65	1,0675	9,4811	7,4355	1,3914	1,3854	3,3118	8,9065
USD	0,9413	-	0,8014	113,575	1,0049	8,9270	6,9982	1,3076	1,3036	3,1172	8,3886

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,096	0,29	6,00
BANCO BPI	0,920	0,00	-18,66
BCP	0,1472	0,34	-20,20
MONTEPIO	0,412	0,00	-2,14
CORT. AMORIM	9,430	1,13	10,94
CTT	4,900	-0,28	-23,97
EDP	2,787	-0,43	-3,70
EDP R	6,122	0,21	1,42
GALP	13,845	0,33	-2,43
J MARTINS	16,230	0,31	10,11
MOTA ENGIL	1,624	0,43	0,87
NOS	5,250	-0,57	-6,88
PHAROL	0,436	11,51	110,63
NAVIGATOR	3,500	0,00	7,20
REN	2,608	-1,32	-3,34
SEMAPA	13,290	1,45	-0,82
SONAE CAP.	0,686	-1,15	-8,29
SONAE SGPS	0,819	-0,49	-6,29

Maiores ganhos/perdas	
Título	Variação %
PHAROL	11,51
SEMAPA	1,45
CORT. AMORIM	1,13
MOTA ENGIL	0,43
BCP	0,34
EDP	-0,43
SONAE SGPS	-0,49
NOS	-0,57
SONAE CAP.	-1,15
REN	-1,32



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.604,33	0,21%	-1,60%	5.222,69	4.175,28
CAC40	4.828,32	0,04%	-0,70%	4.929,60	3.892,46
ESTX 50 PR	3.270,83	-0,21%	-0,60%	3.342,47	2.672,73
XTRA DAX	11.666,97	0,21%	1,62%	11.893,08	8.699,29
S&P 500	2.313,87	0,26%	3,35%	2.315,14	1.810,10
IBEX 35	9.378,10	-0,64%	0,28%	9.623,50	7.579,80
NIKKEI 225	19.378,93	2,49%	1,38%	19.615,40	14.864,01

