

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

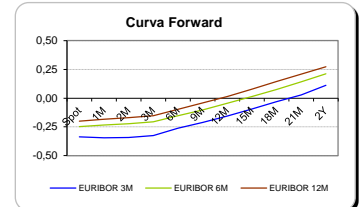
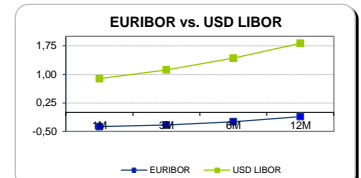
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RENTA FIXA

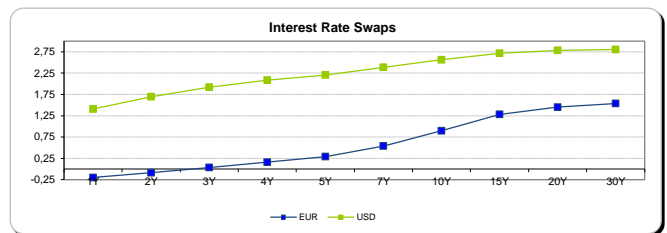
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,8906	1	12	0,2585	-0,7880
3M	-0,3300	0	0	3M	1,1212	0	9	0,3468	-0,7230
6M	-0,2410	0	0	6M	1,4260	0	9	0,5026	-0,6662
12M	-0,1080	0	-1	12M	1,8184	0	12	0,7198	-0,5000

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2000	-1	1	0,0136	0,5560	1,0800
2Y	-0,0890	3	6	0,1429	0,7010	1,1950
3Y	0,0350	6	10	0,2804	0,8351	1,3120
4Y	0,1620	8	13	0,4210	0,9460	1,4240
5Y	0,2910	9	15	0,5520	1,0650	1,5306
7Y	0,5410	9	15	0,7980	1,2810	1,6710
10Y	0,8950	8	14	1,1164	1,5072	1,8010
15Y	1,2830	7	14	1,4189	1,6771	1,8620
20Y	1,4510	7	14	1,5375	1,7214	1,8450
30Y	1,5370	7	15	1,5797	1,6994	1,7773

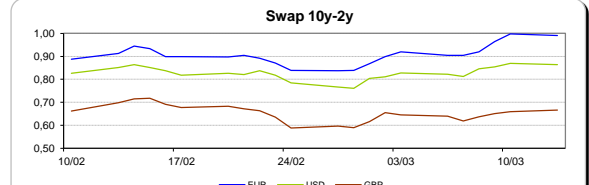
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4050	1	15	2,0011	2,5880	2,8150
2Y	1,6940	0	19	2,1515	2,6470	2,8540
3Y	1,9220	0	22	2,3130	2,7010	2,8480
4Y	2,0850	0	23	2,4080	2,7480	2,9170
5Y	2,2060	0	23	2,4850	2,7880	2,9737
7Y	2,3860	1	22	2,6040	2,8540	2,9820
10Y	2,5620	1	21	2,7270	2,9160	3,0030
15Y	2,7180	2	20	2,8260	2,9220	2,9685
20Y	2,7830	2	20	2,8570	2,9480	2,9385
30Y	2,8020	2	19	2,8480	2,8700	2,9250

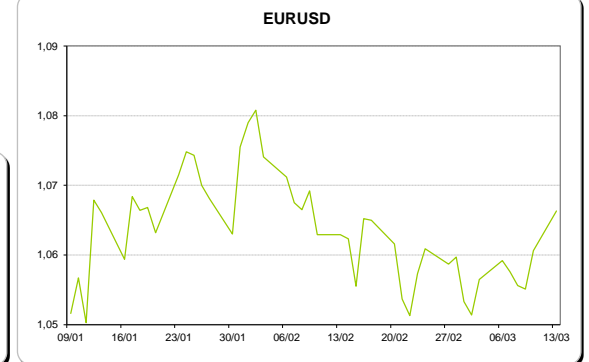
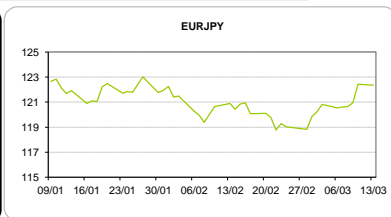
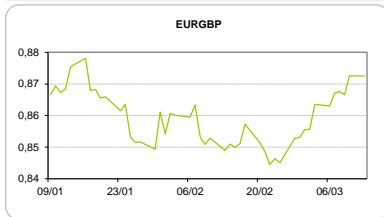


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,48	0,11	-4,48	OT 2Y	0,072	0,00	0,30
JETFUEL	462,25	-1,00	-38,25	OT 5Y	1,730	-0,03	-26,90
DIESEL	464,50	-5,50	-42,25	OT 10Y	4,015	-0,04	-3,60
COBRE	5.734,00	42,00	-358,00	BUND 10Y	0,057	-1,82	13,30
ZINCO	2.698,00	21,50	-226,50	SCHATZ 2Y	-0,126	0,23	-3,20
OURO	1.203,64	-1,10	-21,54	T-NOTE 10Y	3,301	1,96	16,00
TRIGO	430,75	-9,75	-36,25	T-NOTE 2Y	1,961	1,52	14,00
LICENÇA C02	5,16	-0,01	0,26	GILT 10Y	3,688	0,68	-25,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0663	0,54%	0,32%	1,0709	1,0761	1,0879
EUR/GBP	0,87258	-0,01%	-2,71%	0,8743	0,8762	0,8802
EUR/JPY	122,35	0,06%	-1,19%	122,35	122,35	122,35
EUR/CHF	1,0737	0,46%	-0,71%	1,0725	1,0710	1,0680
EUR/BRL	3,3568	0,01%	-1,81%	3,4474	3,5305	3,6801
EUR/PLN	4,3299	0,18%	-0,46%	4,3532	4,3756	4,4231



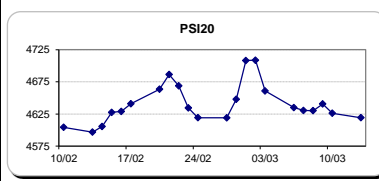
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0663	0,8726	122,35	1,0737	9,5376	7,4343	1,4322	1,40609	3,3568	9,1154
USD	0,9375	-	0,8179	114,65	1,0072	8,9600	6,9694	1,3452	1,3187	3,1572	8,5566

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,187	-0,12	8,36
BANCO BPI	1,043	-0,67	-7,78
BCP	0,1604	0,25	-13,04
MONTEPIO	0,420	-3,00	-0,24
CORT. AMORIM	9,863	0,02	16,04
CTT	4,875	0,41	-24,36
EDP	2,829	0,07	-2,25
EDP R	6,104	0,07	1,13
GALP	13,710	0,44	-3,38
J MARTINS	15,550	-1,08	5,50
MOTA ENGIL	1,800	4,65	11,80
NOS	5,068	-1,25	-10,11
PHAROL	0,383	-2,05	85,02
NAVIGATOR	3,573	0,28	9,43
REN	2,639	0,04	-2,19
SEMAPA	13,400	-0,07	0,00
SONAE CAP.	0,751	-0,27	0,40
SONAE SGPS	0,866	-0,69	-0,92

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	4,65
GALP	0,44
CTT	0,41
NAVIGATOR	0,28
BCP	0,25
SONAE SGPS	-0,69
J MARTINS	-1,08
NOS	-1,25
PHAROL	-2,05
MONTEPIO	-3,00



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.619,16	-0,15%	-1,28%	5.222,69	4.175,28
CAC40	4.999,60	0,13%	2,82%	5.022,10	3.955,98
ESTX 50 PR	3.415,49	-0,02%	3,80%	3.441,50	2.678,27
XTRA DAX	11.990,03	0,22%	4,43%	12.082,59	9.214,10
S&P 500	2.371,51	-0,05%	5,93%	2.400,98	1.991,68
IBEX 35	9.995,90	-0,10%	6,88%	10.091,40	7.579,80
NIKKEI 225	19.633,75	0,15%	2,72%	19.668,01	14.864,01

