

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

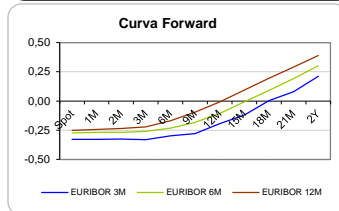
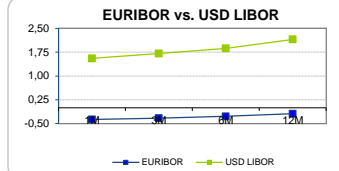
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RENTA FIXA

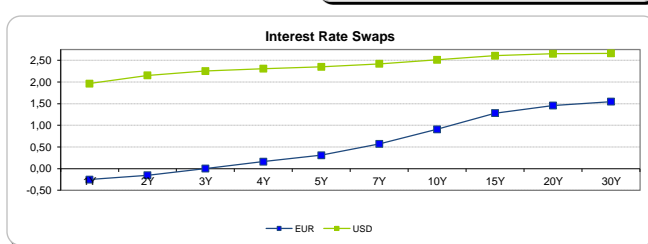
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5538	0	11	0,4969	-0,7944
3M	-0,3290	0	0	3M	1,7091	0	16	0,5227	-0,7356
6M	-0,2710	0	0	6M	1,8714	1	14	0,5787	-0,6424
12M	-0,1880	0	0	12M	2,1555	1	14	0,7723	-0,5248

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2520	0	1	-0,0073	0,7304	1,2131
2Y	-0,1510	0	4	0,1911	0,8668	1,3115
3Y	0,0040	1	7	0,3705	0,9817	1,4053
4Y	0,1620	1	9	0,5260	1,0861	1,4978
5Y	0,3100	2	11	0,6610	1,1854	1,5796
7Y	0,5720	2	11	0,8940	1,3698	1,7141
10Y	0,9080	3	10	1,1830	1,5659	1,8413
15Y	1,2830	4	10	1,4684	1,7285	1,9098
20Y	1,4560	4	9	1,5917	1,7775	1,8890
30Y	1,5460	5	8	1,6326	1,7548	1,8247

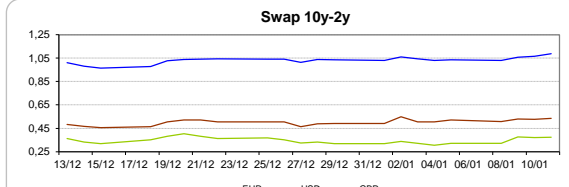
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9630	1	14	2,3604	2,4985	2,6090
2Y	2,1540	1	16	2,4201	2,5458	2,5970
3Y	2,2510	1	16	2,4545	2,5420	2,6385
4Y	2,3080	2	15	2,4500	2,5690	2,6855
5Y	2,3490	3	15	2,4785	2,5820	2,7406
7Y	2,4200	4	13	2,5115	2,6525	2,7470
10Y	2,5100	5	12	2,6075	2,6620	2,7735
15Y	2,6070	6	11	2,6460	2,7100	2,7520
20Y	2,6520	6	10	2,7090	2,7120	2,7615
30Y	2,6620	6	9	2,7010	2,7230	2,7335

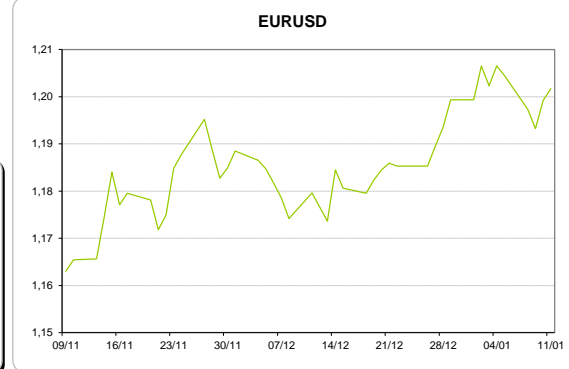
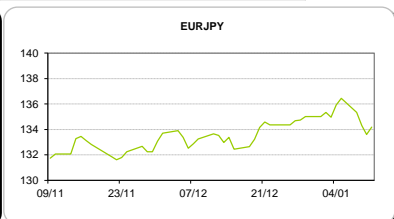
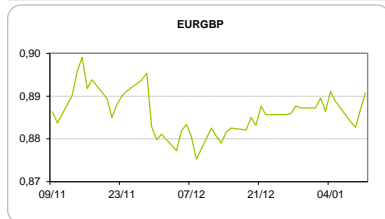


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,76	0,56	5,76	OT 2Y	-0,259	0,02	-0,30
JETFUEL	648,85	-6,35	35,31	OT 5Y	0,500	0,05	0,30
DIESEL	610,23	-5,10	34,54	OT 10Y	1,832	-0,01	-0,90
COBRE	7.146,00	51,00	582,00	BUND 10Y	-0,028	5,23	21,50
ZINCO	3.357,75	6,00	277,25	SCHATZ 2Y	0,067	5,05	13,80
OURO	1.322,10	5,18	80,16	T-NOTE 10Y	3,290	0,65	12,30
TRIGO	433,25	-1,00	19,75	T-NOTE 2Y	2,449	0,77	10,80
LICENÇA C02	7,75	-0,14	0,52	GILT 10Y	1,432	2,57	8,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2017	0,21%	1,87%	1,2087	1,2163	1,2334
EUR/GBP	0,89075	-0,45%	-0,93%	0,8930	0,8954	0,9011
EUR/JPY	134,19	-0,42%	-0,40%	134,19	134,19	134,19
EUR/CHF	1,1737	-0,42%	-0,54%	1,1725	1,1713	1,1690
EUR/BRL	3,8812	-0,32%	0,33%	3,9441	4,0102	4,1545
EUR/PLN	4,1694	0,13%	0,74%	4,1909	4,2132	4,2609



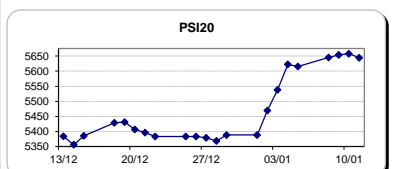
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2017	0,8908	134,19	1,1737	9,7933	7,4474	1,5080	1,52669	3,8812	9,6507
USD	0,8299	-	0,7387	111,395	0,9745	8,1334	6,1808	1,2536	1,2702	3,2233	8,0188

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,220	-0,38	0,95
BANCO BPI	1,292	0,94	10,14
BCP	0,3008	-0,56	10,59
CORT. AMORIM	10,820	-0,73	5,05
CTT	3,850	0,52	9,78
EDP	2,886	-1,16	0,03
EDP R	7,050	0,71	1,19
GALP	16,280	1,15	6,23
J MARTINS	16,575	-1,10	2,35
MOTA ENGIL	4,000	1,27	9,20
NOS	5,555	-0,45	1,35
PHAROL	0,268	-0,37	7,20
NAVIGATOR	4,562	-0,52	7,29
REN	2,532	0,56	2,14
SEMAPA	18,740	-0,64	5,31
SONAE CAP.	0,951	0,85	7,22
SONAE SGPS	1,183	-0,84	5,06

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	1,27
GALP	1,15
BANCO BPI	0,94
SONAE CAP.	0,85
EDP R	0,71
SEMAPA	-0,64
CORT. AMORI	-0,73
SONAE SGPS	-0,84
J MARTINS	-1,10
EDP	-1,16



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.644,26	-0,24%	4,75%	5.702,94	4.455,76
CAC40	5.488,55	-0,29%	3,31%	5.536,40	4.733,82
ESTX 50 PR	3.595,24	-0,40%	2,61%	3.708,82	3.214,31
XTRA DAX	13.202,90	-0,59%	2,21%	13.525,56	11.425,14
S&P 500	2.757,50	0,34%	3,14%	2.759,14	2.254,25
IBEX 35	10.439,50	0,11%	3,94%	11.184,40	9.236,60
NIKKEI 225	23.710,43	-0,33%	4,15%	23.952,61	18.224,68

