

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

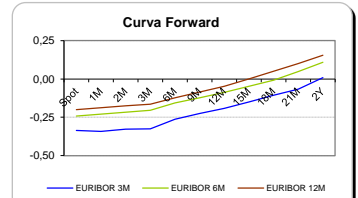
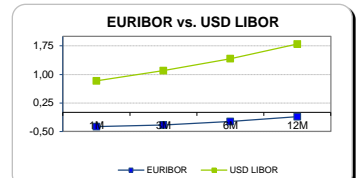
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RENTA FIXA

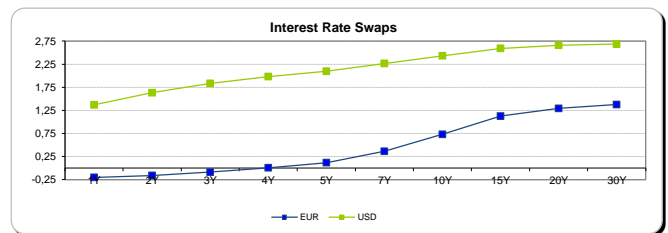
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,8300	2	5	0,2573	-0,8040
3M	-0,3290	0	0	3M	1,1000	1	7	0,3540	-0,7260
6M	-0,2370	0	1	6M	1,4160	1	7	0,5039	-0,6742
12M	-0,1130	0	-1	12M	1,7982	1	9	0,7234	-0,5204

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2000	1	2	-0,0481	0,3754	0,9164
2Y	-0,1600	0	-1	0,0534	0,5220	1,0528
3Y	-0,0860	0	-4	0,1600	0,6045	1,1874
4Y	0,0070	1	-6	0,2863	0,7845	1,3129
5Y	0,1180	2	-8	0,4115	0,9190	1,4230
7Y	0,3640	3	-10	0,6670	1,1573	1,5835
10Y	0,7310	4	-10	1,0058	1,4032	1,7280
15Y	1,1250	4	-10	1,3265	1,5888	1,7970
20Y	1,2930	4	-9	1,4581	1,6442	1,7820
30Y	1,3770	5	-9	1,5070	1,6264	1,7118

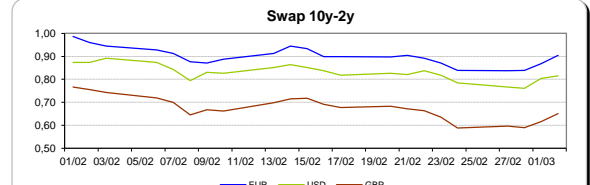
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3680	6	10	1,9543	2,5368	2,7180
2Y	1,6330	9	10	2,0890	2,5903	2,7550
3Y	1,8330	11	9	2,2730	2,6170	2,7515
4Y	1,9830	12	8	2,3622	2,6590	2,8120
5Y	2,0950	12	7	2,4359	2,6950	2,8625
7Y	2,2660	12	4	2,5230	2,7570	2,8770
10Y	2,4330	11	3	2,6390	2,8170	2,8990
15Y	2,5920	11	2	2,7350	2,8560	2,8725
20Y	2,6600	10	2	2,7670	2,8530	2,8490
30Y	2,6860	10	1	2,7590	2,7820	2,8330

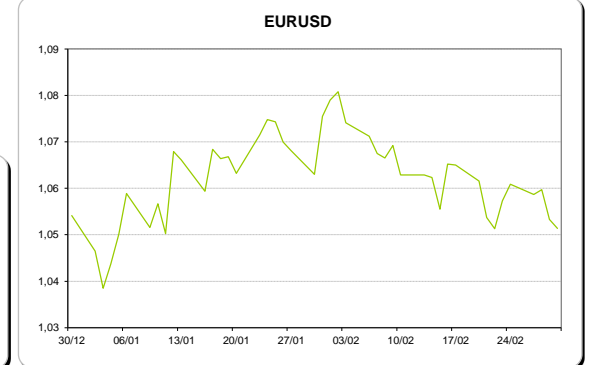
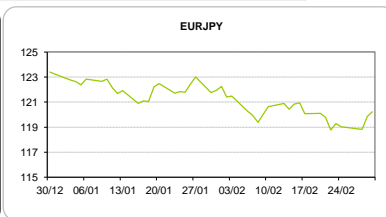
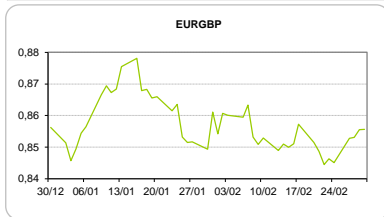


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,58	0,50	-1,57	OT 2Y	0,053	0,00	-1,50
JETFUEL	492,00	1,25	-10,00	OT 5Y	1,875	0,02	-27,20
DIESEL	492,75	0,50	-10,00	OT 10Y	3,939	-0,01	-24,00
COBRE	5.927,50	-86,00	44,00	BUND 10Y	-0,298	4,22	-17,40
ZINCO	2.777,00	-81,50	-69,50	SCHATZ 2Y	-0,213	2,05	-13,20
OURO	1.225,02	-9,29	4,82	T-NOTE 10Y	3,246	1,46	4,70
TRIGO	454,00	1,25	11,00	T-NOTE 2Y	1,931	1,52	5,70
LICENÇA C02	5,63	0,16	0,47	GILT 10Y	1,155	-2,50	-34,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0565	0,49%	-1,64%	1,0610	1,0661	1,0780
EUR/GBP	0,86355	-0,92%	-0,40%	0,8653	0,8672	0,8712
EUR/JPY	120,83	-0,49%	0,55%	120,83	120,83	120,83
EUR/CHF	1,0676	-0,26%	0,26%	1,0663	1,0649	1,0621
EUR/BRL	3,3122	0,06%	1,54%	3,4027	3,4880	3,6336
EUR/PLN	4,2947	0,12%	0,19%	4,3178	4,3405	4,3889



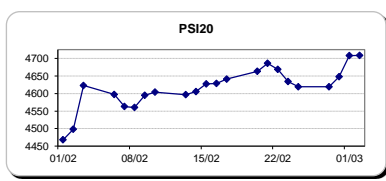
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0565	0,8636	120,83	1,0676	9,5384	7,4337	1,4157	1,39615	3,3122	8,9475
USD	0,9467	-	0,8154	114,48	1,0105	9,0298	7,0371	1,3412	1,3219	3,1426	8,4653

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,370	-1,04	13,10
BANCO BPI	1,036	0,58	-8,40
BCP	0,1590	1,34	-13,80
MONTEPIO	0,462	5,72	9,74
CORT. AMORIM	9,713	0,38	14,27
CTT	5,019	-1,06	-22,13
EDP	2,810	-3,70	-2,90
EDP R	6,338	-0,35	5,00
GALP	14,015	-0,21	-1,23
J MARTINS	15,380	-0,45	4,34
MOTA ENGIL	1,665	0,06	3,42
NOS	5,364	-3,35	-4,86
PHAROL	0,358	0,28	72,95
NAVIGATOR	3,601	-0,96	10,29
REN	2,635	-1,57	-2,34
SEMAPA	13,475	-0,99	0,56
SONAE CAP.	0,763	2,01	2,01
SONAE SGPS	0,839	-1,29	-4,00

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	5,72
SONAE CAP.	2,01
BCP	1,34
BANCO BPI	0,58
CORT. AMORIM	0,38
CTT	-1,06
SONAE SGPS	-1,29
REN	-1,57
NOS	-3,35
EDP	-3,70



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.660,73	-1,02%	-0,39%	5.222,69	4.175,28
CAC40	4.995,13	0,63%	2,73%	5.002,32	3.955,98
ESTX 50 PR	3.403,39	0,55%	3,43%	3.407,61	2.678,27
XTRA DAX	12.027,36	-0,27%	4,76%	12.082,59	9.214,10
S&P 500	2.378,91	-0,13%	6,26%	2.400,98	1.969,25
IBEX 35	9.798,50	0,85%	4,77%	9.799,60	7.579,80
NIKKEI 225	19.469,17	-0,49%	1,86%	19.668,01	14.864,01

