

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

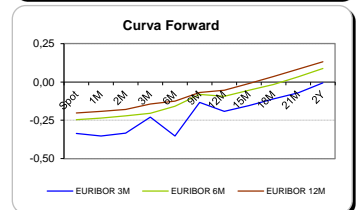
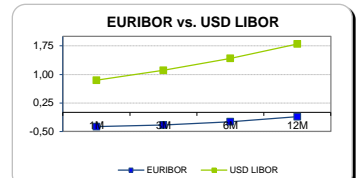
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RENTA FIXA

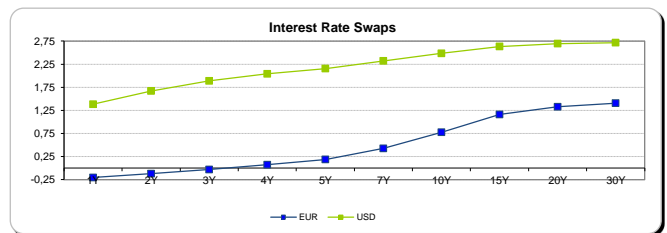
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,8467	1	7	0,2606	-0,7900
3M	-0,3280	0	0	3M	1,1062	0	7	0,3562	-0,7230
6M	-0,2400	0	0	6M	1,4210	0	8	0,5039	-0,6656
12M	-0,1110	0	-1	12M	1,8001	-1	9	0,7216	-0,5048

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2030	0	1	-0,0548	0,3698	0,8900
2Y	-0,1200	3	3	0,0375	0,4961	1,0381
3Y	-0,0290	4	3	0,1480	0,6236	1,1674
4Y	0,0730	4	3	0,2660	0,7651	1,2903
5Y	0,1880	5	3	0,3903	0,8951	1,3920
7Y	0,4250	4	0	0,6463	1,1338	1,5659
10Y	0,7780	3	-2	0,9825	1,3782	1,7128
15Y	1,1620	2	-3	1,3063	1,5677	1,7854
20Y	1,3260	1	-4	1,4395	1,6250	1,7719
30Y	1,4070	1	-4	1,4895	1,6084	1,6958

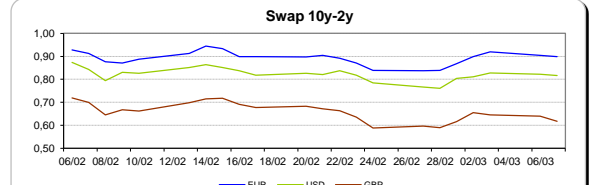
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3830	0	15	1,9233	2,4695	2,7047
2Y	1,6700	2	19	2,0879	2,5215	2,7499
3Y	1,8880	2	21	2,2140	2,5735	2,7450
4Y	2,0420	3	21	2,3005	2,6195	2,7820
5Y	2,1560	3	20	2,3735	2,6855	2,8394
7Y	2,3220	2	17	2,5108	2,7230	2,8520
10Y	2,4840	2	13	2,6286	2,8140	2,8760
15Y	2,6330	1	10	2,7289	2,8310	2,8760
20Y	2,6950	0	9	2,7662	2,8290	2,8530
30Y	2,7150	0	7	2,7618	2,7865	2,8160

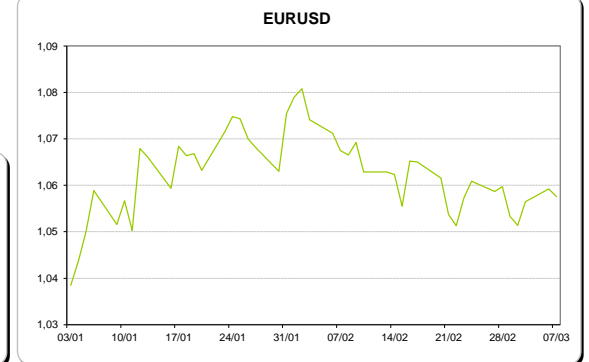
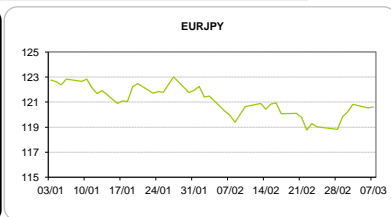
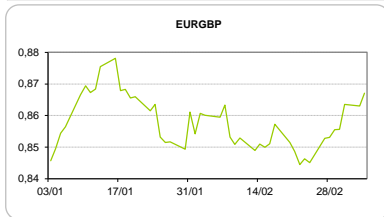


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,06	0,05	0,73	OT 2Y	0,014	-0,01	-6,00
JETFUEL	495,25	0,25	9,50	OT 5Y	1,850	-0,01	-20,00
DIESEL	497,50	1,00	0,00	OT 10Y	3,973	0,01	-19,90
COBRE	5.855,00	-59,00	12,00	BUND 10Y	-0,100	-3,43	-14,80
ZINCO	2.734,00	-36,00	-54,50	SCHATZ 2Y	-0,178	-4,11	-10,70
OURO	1.219,34	-5,95	-14,58	T-NOTE 10Y	3,230	0,81	2,20
TRIGO	453,75	-4,75	11,25	T-NOTE 2Y	1,920	1,52	6,10
LICENÇA C02	5,37	-0,12	0,20	GILT 10Y	1,162	-1,86	-31,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0576	-0,15%	-0,93%	1,0622	1,0675	1,0791
EUR/GBP	0,8671	-0,47%	-0,44%	0,8688	0,8708	0,8748
EUR/JPY	120,61	-0,05%	-0,56%	120,61	120,61	120,61
EUR/CHF	1,0720	-0,08%	-0,58%	1,0708	1,0692	1,0665
EUR/BRL	3,3006	0,62%	1,17%	3,3921	3,4747	3,6254
EUR/PLN	4,3041	0,04%	0,06%	4,3274	4,3508	4,3985



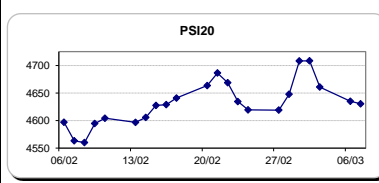
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0576	0,8671	120,61	1,0720	9,5194	7,4331	1,4203	1,39205	3,3006	8,9384
USD	0,9453	-	0,8199	114	1,0135	9,0033	7,0272	1,3408	1,3163	3,1185	8,4624

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,220	-0,52	9,21
BANCO BPI	1,031	-0,96	-8,84
BCP	0,1535	-3,15	-16,78
MONTEPIO	0,429	-1,83	1,90
CORT. AMORIM	9,714	0,66	14,28
CTT	5,018	-0,75	-22,14
EDP	2,840	-1,05	-1,87
EDP R	6,222	-1,13	3,08
GALP	14,030	0,72	-1,13
J MARTINS	15,635	0,84	6,07
MOTA ENGIL	1,747	4,92	8,51
NOS	5,095	0,53	-9,63
PHAROL	0,395	10,96	90,82
NAVIGATOR	3,562	-0,22	9,10
REN	2,649	-0,53	-1,82
SEMAPA	13,405	0,04	0,04
SONAE CAP.	0,748	0,13	0,00
SONAE SGPS	0,824	0,49	-5,72

Maiores ganhos/perdas	
Título	Variação %
PHAROL	10,96
MOTA ENGIL	4,92
J MARTINS	0,84
GALP	0,72
CORT. AMORIM	0,66
BANCO BPI	-0,96
EDP	-1,05
EDP R	-1,13
MONTEPIO	-1,83
BCP	-3,15



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.630,41	-0,10%	-1,04%	5.222,69	4.175,28
CAC40	4.955,00	-0,35%	1,91%	5.002,32	3.955,98
ESTX 50 PR	3.385,12	-0,07%	2,87%	3.407,61	2.678,27
XTRA DAX	11.966,14	0,06%	4,23%	12.082,59	9.214,10
S&P 500	2.369,04	-0,27%	5,81%	2.400,98	1.969,25
IBEX 35	9.801,70	-0,02%	4,81%	9.825,30	7.579,80
NIKKEI 225	19.344,15	-0,18%	1,20%	19.668,01	14.864,01

