

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

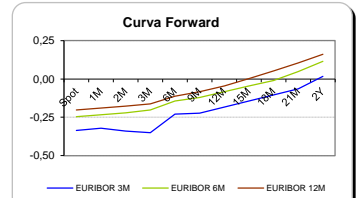
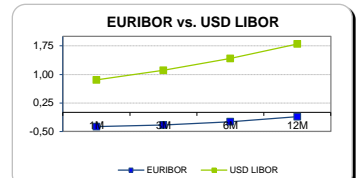
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RENTA FIXA

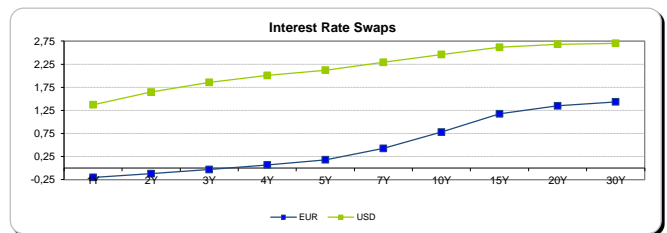
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,8544	1	8	0,2604	-0,7900
3M	-0,3290	0	0	3M	1,1062	0	7	0,3556	-0,7230
6M	-0,2410	0	0	6M	1,4204	0	8	0,5039	-0,6676
12M	-0,1110	0	-1	12M	1,7998	0	9	0,7235	-0,5046

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2020	0	1	-0,0460	0,3925	0,9296
2Y	-0,1220	0	2	0,0577	0,5317	1,0692
3Y	-0,0310	0	3	0,1717	0,6615	1,2023
4Y	0,0710	0	3	0,2952	0,7935	1,3272
5Y	0,1820	-1	3	0,4205	0,9300	1,4240
7Y	0,4250	0	1	0,6760	1,1699	1,6000
10Y	0,7810	0	0	1,0158	1,4114	1,7447
15Y	1,1750	1	0	1,3367	1,5984	1,8145
20Y	1,3470	2	1	1,4704	1,6575	1,8021
30Y	1,4340	3	1	1,5204	1,6405	1,7267

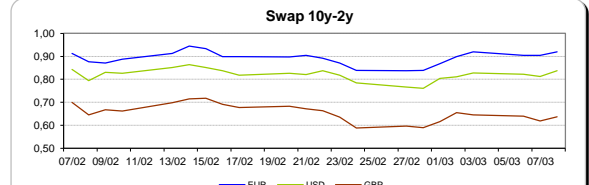
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3710	-1	13	1,9606	2,5544	2,7410
2Y	1,6460	-2	16	2,1320	2,6081	2,8087
3Y	1,8580	-3	18	2,2867	2,6606	2,7985
4Y	2,0080	-3	17	2,3779	2,7057	2,8694
5Y	2,1220	-3	16	2,4522	2,7442	2,8875
7Y	2,2920	-3	13	2,5659	2,7800	2,9337
10Y	2,4600	-2	10	2,6832	2,8667	2,9590
15Y	2,6150	-2	7	2,7793	2,9039	2,9165
20Y	2,6810	-1	5	2,8131	2,9041	2,9035
30Y	2,7030	-1	3	2,8064	2,8275	2,8874

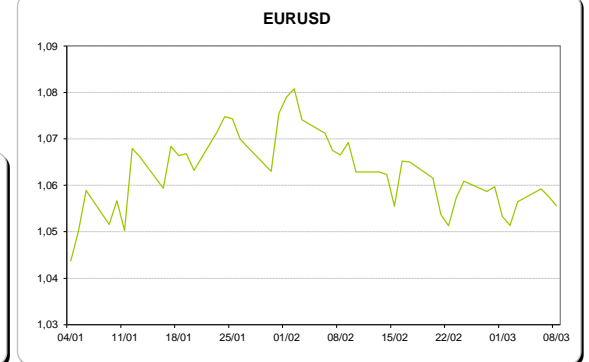
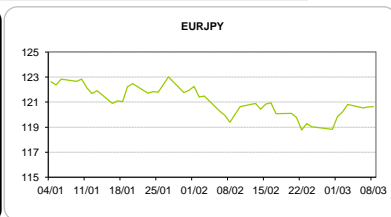
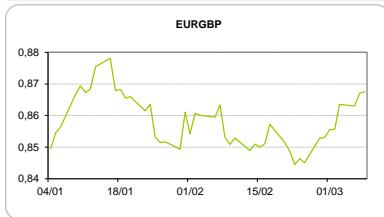


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,29	-1,63	-1,18	OT 2Y	0,041	0,03	-4,10
JETFUEL	495,25	0,25	9,50	OT 5Y	1,845	-0,01	-24,00
DIESEL	497,50	1,00	0,00	OT 10Y	3,986	0,01	-25,80
COBRE	5.779,50	-85,00	-22,00	BUND 10Y	-0,049	4,78	-4,50
ZINCO	2.688,00	-46,00	-102,00	SCHATZ 2Y	-0,156	2,51	-5,80
OURO	1.208,88	-6,98	-32,60	T-NOTE 10Y	3,278	4,22	13,90
TRIGO	450,25	-6,25	6,75	T-NOTE 2Y	1,961	3,81	15,90
LICENÇA C02	5,22	-0,16	0,00	GILT 10Y	1,192	3,81	-23,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0556	-0,19%	-1,02%	1,0603	1,0654	1,0774
EUR/GBP	0,86753	-0,05%	-1,66%	0,8694	0,8713	0,8754
EUR/JPY	120,65	-0,03%	-1,04%	120,65	120,65	120,65
EUR/CHF	1,0698	0,07%	-0,53%	1,0686	1,0672	1,0644
EUR/BRL	3,3253	-0,83%	0,13%	3,4153	3,4976	3,6513
EUR/PLN	4,3028	0,04%	0,16%	4,3265	4,3494	4,3982

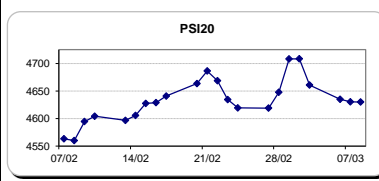


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0556	0,8675	120,65	1,0698	9,5410	7,4334	1,4215	1,39823	3,3253	8,9811
USD	0,9474	-	0,8219	114,655	1,0146	9,0326	7,0422	1,3460	1,3252	3,1460	8,4942

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,194	-0,62	8,54
BANCO BPI	1,035	0,39	-8,49
BCP	0,1551	1,04	-15,92
MONTEPIO	0,450	4,90	6,89
CORT. AMORIM	9,830	1,19	15,65
CTT	4,989	-0,58	-22,59
EDP	2,824	-0,56	-2,42
EDP R	6,195	-0,43	2,63
GALP	13,900	-0,93	-2,04
J MARTINS	15,885	1,60	7,77
MOTA ENGIL	1,711	-2,06	6,27
NOS	5,080	-0,29	-9,90
PHAROL	0,385	-2,53	85,99
NAVIGATOR	3,560	-0,06	9,04
REN	2,652	0,11	-1,70
SEMAPA	13,490	0,63	0,67
SONAE CAP.	0,754	0,80	0,80
SONAE SGPS	0,824	0,00	-5,72

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	4,90
J MARTINS	1,60
CORT. AMORIM	1,19
BCP	1,04
SONAE CAP.	0,80
CTT	-0,58
ALTRI	-0,62
GALP	-0,93
MOTA ENGIL	-2,06
PHAROL	-2,53



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.630,10	-0,01%	-1,05%	5.222,69	4.175,28
CAC40	4.960,48	0,11%	2,02%	5.002,32	3.955,98
ESTX 50 PR	3.389,62	0,13%	3,01%	3.407,61	2.678,27
XTRA DAX	11.967,31	0,01%	4,24%	12.082,59	9.214,10
S&P 500	2.366,97	-0,07%	5,71%	2.400,98	1.969,25
IBEX 35	9.850,50	0,50%	5,33%	9.881,30	7.579,80
NIKKEI 225	19.254,03	-0,47%	0,73%	19.668,01	14.864,01

