

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

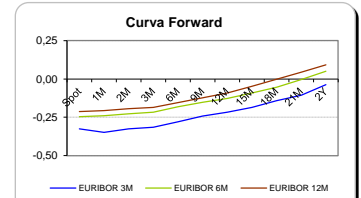
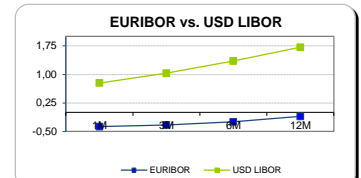
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RENTA FIXA

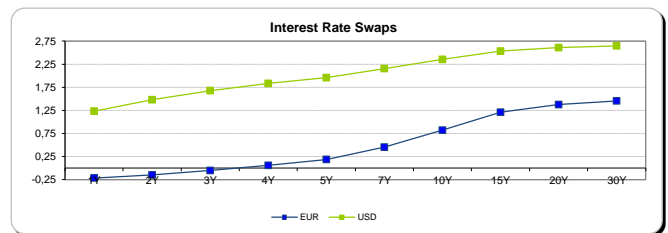
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,7756	0	0	0,2593	-0,7884
3M	-0,3280	0	-1	3M	1,0340	0	4	0,3521	-0,7262
6M	-0,2440	0	-2	6M	1,3499	0	3	0,5255	-0,6622
12M	-0,1010	0	-1	12M	1,7134	0	2	0,7561	-0,5066

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2130	1	0	-0,0905	0,3350	0,9280
2Y	-0,1490	0	1	0,0009	0,4765	1,0701
3Y	-0,0530	0	5	0,1130	0,6270	1,2095
4Y	0,0610	0	8	0,2385	0,7740	1,3296
5Y	0,1880	-1	10	0,3750	0,9145	1,4300
7Y	0,4540	-1	12	0,6502	1,1515	1,5870
10Y	0,8210	-1	13	0,9879	1,3958	1,7215
15Y	1,2110	-1	15	1,3096	1,5757	1,7821
20Y	1,3770	-1	16	1,4355	1,6225	1,7619
30Y	1,4570	-1	18	1,4837	1,6042	1,6892

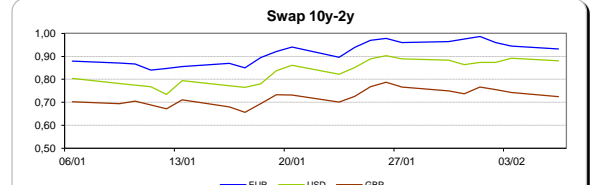
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2350	1	2	1,7294	2,2960	2,6507
2Y	1,4800	-1	-2	1,8760	2,3805	2,7054
3Y	1,6780	-2	-4	2,0160	2,4600	2,6875
4Y	1,8340	-2	-5	2,1255	2,5275	2,7580
5Y	1,9590	-2	-5	2,2205	2,5810	2,8070
7Y	2,1550	-1	-3	2,3705	2,6650	2,8340
10Y	2,3540	0	0	2,5434	2,7721	2,8995
15Y	2,5330	0	3	2,6699	2,8040	2,8530
20Y	2,6100	1	5	2,6940	2,8378	2,8355
30Y	2,6490	1	7	2,7050	2,7615	2,8080

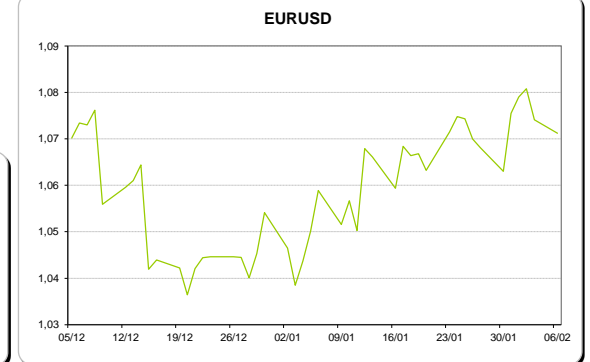
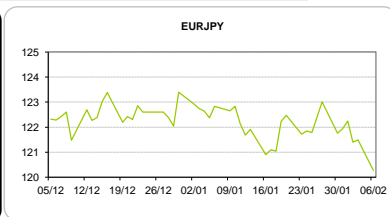


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,05	-0,76	-1,63	OT 2Y	0,082	0,01	-13,60
JETFUEL	495,50	-6,50	-8,50	OT 5Y	2,085	0,04	9,70
DIESEL	506,25	3,50	-1,25	OT 10Y	4,244	0,07	21,30
COBRE	5.765,50	-114,00	272,00	BUND 10Y	-0,246	-6,03	1,80
ZINCO	2.792,75	-51,75	280,00	SCHATZ 2Y	-0,176	-3,65	-5,70
OURO	1.229,95	9,75	57,10	T-NOTE 10Y	3,094	-5,61	0,00
TRIGO	425,50	-4,75	2,25	T-NOTE 2Y	1,669	-4,55	-5,70
LICENÇA C02	5,10	-0,06	0,05	GILT 10Y	1,315	-5,19	-1,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0712	-0,27%	1,16%	1,0756	1,0806	1,0923
EUR/GBP	0,8595	0,07%	-0,35%	0,8612	0,8631	0,8675
EUR/JPY	120,28	1,01%	2,12%	120,28	120,28	120,28
EUR/CHF	1,0659	0,41%	0,53%	1,0648	1,0634	1,0604
EUR/BRL	3,3534	0,28%	1,22%	3,4419	3,5335	3,7005
EUR/PLN	4,2980	0,11%	1,36%	4,3215	4,3456	4,3946



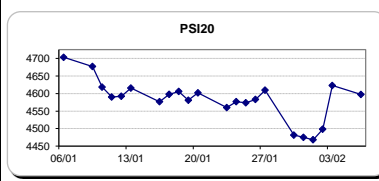
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0712	0,8595	120,28	1,0659	9,4928	7,4361	1,4085	1,4044	3,3534	8,8684
USD	0,9313	-	0,8036	112,36	0,9929	8,8349	6,9258	1,3120	1,3091	3,1190	8,2580

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,080	-1,14	5,59
BANCO BPI	1,106	-2,21	-2,21
BCP	0,1734	3,28	-6,00
MONTEPIO	0,411	-0,24	-2,38
CORT. AMORIM	8,910	-0,11	4,82
CTT	5,000	-0,26	-22,42
EDP	2,660	-1,48	-8,09
EDP R	6,004	-0,76	-0,53
GALP	13,835	-0,04	-2,50
J MARTINS	15,645	-1,11	6,14
MOTA ENGIL	1,616	-2,00	0,37
NOS	5,190	-1,52	-7,95
PHAROL	0,291	0,00	40,58
NAVIGATOR	3,413	-1,61	4,53
REN	2,570	-0,46	-4,74
SEMAPA	12,915	-1,11	-3,62
SONAE CAP.	0,687	-1,15	-8,16
SONAE SGPS	0,807	-2,06	-7,67

Maiores ganhos/perdas	
Título	Varição %
BCP	3,28
NOS	-1,52
NAVIGATOR	-1,61
MOTA ENGIL	-2,00
SONAE SGPS	-2,06
BANCO BPI	-2,21



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.597,07	-0,56%	-1,76%	5.222,69	4.175,28
CAC40	4.778,08	-0,98%	-1,73%	4.929,60	3.892,46
ESTX 50 PR	3.238,31	-1,06%	-1,59%	3.342,47	2.672,73
XTRA DAX	11.509,84	-1,22%	0,25%	11.893,08	8.699,29
S&P 500	2.292,88	-0,21%	2,40%	2.300,99	1.810,10
IBEX 35	9.357,30	-1,11%	0,06%	9.623,50	7.579,80
NIKKEI 225	18.976,71	0,31%	-0,72%	19.615,40	14.864,01

