

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

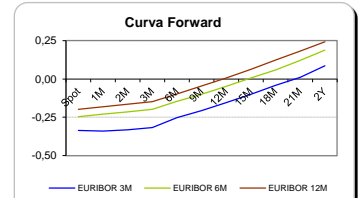
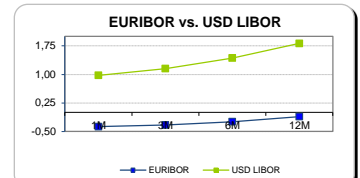
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RENTA FIXA

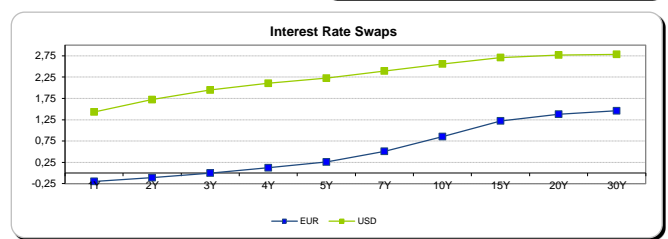
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,9783	4	20	0,2599	-0,7970
3M	-0,3290	0	0	3M	1,1518	0	10	0,3450	-0,7284
6M	-0,2410	0	0	6M	1,4310	-1	7	0,4949	-0,6672
12M	-0,1090	0	0	12M	1,8143	-1	7	0,7186	-0,5016

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1970	1	1	0,0036	0,4946	1,0333
2Y	-0,1100	-1	3	0,1238	0,6374	1,1589
3Y	0,0000	-1	5	0,2496	0,7670	1,2742
4Y	0,1240	-1	7	0,3800	0,8940	1,3799
5Y	0,2560	-2	9	0,5087	1,0177	1,4620
7Y	0,5090	-2	8	0,7561	1,2210	1,6094
10Y	0,8530	-1	6	1,0590	1,4351	1,7210
15Y	1,2220	-1	2	1,3493	1,5969	1,7760
20Y	1,3790	-1	0	1,4626	1,6380	1,7590
30Y	1,4590	-1	-1	1,5022	1,6147	1,6883

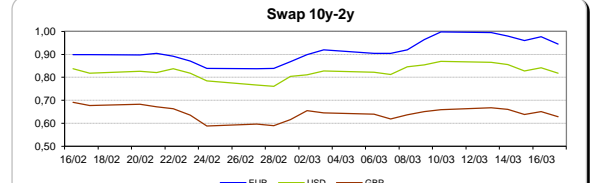
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4340	2	12	1,9109	2,4560	2,6970
2Y	1,7230	2	14	2,0500	2,5250	2,7320
3Y	1,9460	2	15	2,1930	2,5810	2,7620
4Y	2,1050	1	15	2,2900	2,6260	2,7980
5Y	2,2240	1	14	2,3680	2,6660	2,8610
7Y	2,3940	0	13	2,4850	2,7370	2,8810
10Y	2,5590	0	11	2,6150	2,8150	2,9130
15Y	2,7090	-1	11	2,7300	2,8874	2,9200
20Y	2,7680	-1	10	2,7690	2,8650	2,9000
30Y	2,7820	-2	9	2,7963	2,8280	2,8530

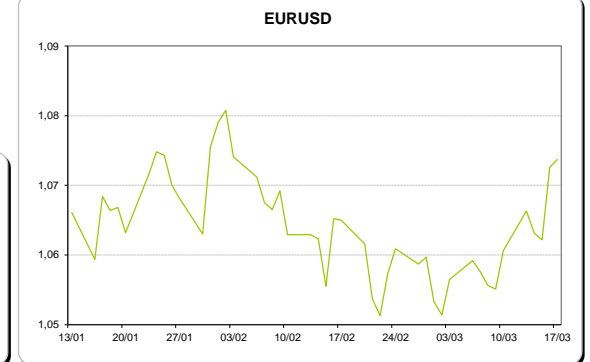
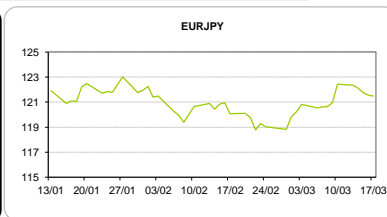
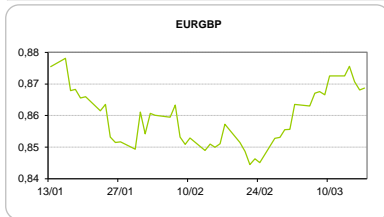


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,71	-0,03	-4,40	OT 2Y	0,667	-0,04	63,50
JETFUEL	460,00	-0,75	-29,25	OT 5Y	2,511	0,00	58,80
DIESEL	461,25	-0,75	-34,00	OT 10Y	4,286	-0,01	19,90
COBRE	5.910,00	45,00	-91,00	BUND 10Y	0,016	-0,53	2,40
ZINCO	2.822,25	20,75	-33,00	SCHATZ 2Y	-0,101	2,51	-1,60
OURO	1.229,13	2,71	-5,82	T-NOTE 2Y	3,207	-1,46	-3,60
TRIGO	436,25	0,25	-19,25	T-NOTE 5Y	1,897	-0,76	-2,30
LICENÇA C02	5,14	-0,01	0,16	GILT 10Y	1,220	0,00	-18,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0737	0,10%	0,82%	1,0786	1,0839	1,0958
EUR/GBP	0,86868	-0,07%	-1,32%	0,8705	0,8725	0,8766
EUR/JPY	121,49	0,05%	-1,16%	121,49	121,49	121,49
EUR/CHF	1,0716	0,11%	-0,67%	1,0704	1,0690	1,0662
EUR/BRL	3,3362	0,65%	-1,49%	3,4236	3,5071	3,6554
EUR/PLN	4,2831	0,54%	1,18%	4,3068	4,3296	4,3765



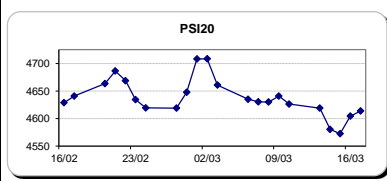
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0737	0,8687	121,49	1,0716	9,4778	7,4350	1,4346	1,39452	3,3362	9,0859
USD	0,9307	-	0,8085	112,81	0,9974	8,8047	6,9190	1,3342	1,2987	3,1032	8,4605

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,179	0,29	8,15
BANCO BPI	1,086	3,82	-3,98
BCP	0,1637	1,49	-11,25
MONTEPIO	0,411	-4,20	-2,38
CORT. AMORIM	10,140	2,86	19,29
CTT	4,800	-0,29	-25,52
EDP	2,863	0,53	-1,07
EDP R	6,100	-0,16	1,06
GALP	13,585	-1,31	-4,26
J MARTINS	15,460	-0,45	4,88
MOTA ENGIL	1,680	-1,18	4,35
NOS	4,930	1,34	-12,56
PHAROL	0,387	-0,51	86,96
NAVIGATOR	3,600	0,78	10,26
REN	2,654	0,45	-1,63
SEMAPA	13,370	-0,45	-0,22
SONAE CAP.	0,733	0,41	-2,01
SONAE SGPS	0,879	2,21	0,57

Maiores ganhos/perdas	
Título	Variação %
BANCO BPI	3,82
CORT. AMORIM	2,86
SONAE SGPS	2,21
BCP	1,49
NOS	1,34
J MARTINS	-0,45
PHAROL	-0,51
MOTA ENGIL	-1,18
GALP	-1,31
MONTEPIO	-4,20



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.613,88	0,20%	-1,40%	5.222,69	4.175,28
CAC40	5.029,24	0,32%	3,43%	5.037,85	3.955,98
ESTX 50 PR	3.448,41	0,25%	4,80%	3.457,17	2.678,27
XTRA DAX	12.095,24	0,10%	5,35%	12.156,44	9.214,10
S&P 500	2.381,27	0,00%	6,36%	2.400,98	1.991,68
IBEX 35	10.245,80	0,77%	9,56%	10.250,20	7.579,80
NIKKEI 225	19.521,59	-0,35%	2,13%	19.668,01	14.864,01

