

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

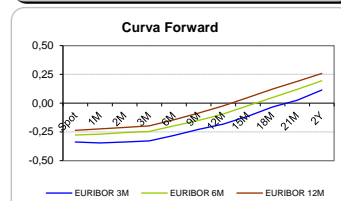
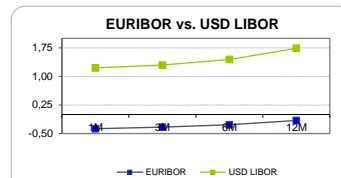
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RENTA FIXA

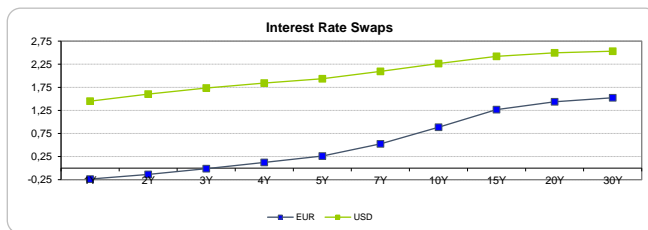
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2239	0	17	0,2524	-0,7848
3M	-0,3310	0	0	3M	1,2992	0	10	0,3067	-0,7300
6M	-0,2710	0	-2	6M	1,4477	0	3	0,4616	-0,6616
12M	-0,1570	0	-3	12M	1,7384	0	2	0,6803	-0,4900

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2363	0	0	-0,0260	0,5467	1,1112
2Y	-0,1370	1	3	0,1155	0,6924	1,2459
3Y	-0,0120	1	5	0,2570	0,8309	1,3716
4Y	0,1250	3	8	0,4026	0,9672	1,4848
5Y	0,2630	4	9	0,5420	1,0954	1,5802
7Y	0,5270	4	10	0,8099	1,3219	1,7352
10Y	0,8870	5	10	1,1424	1,5476	1,8674
15Y	1,2670	4	9	1,4517	1,7255	1,9372
20Y	1,4370	4	9	1,5849	1,7813	1,9216
30Y	1,5240	4	8	1,6414	1,7733	1,8623

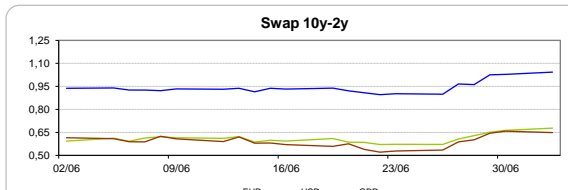
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4500	0	9	1,8144	2,2614	2,5090
2Y	1,6040	1	8	1,9030	2,3384	2,5500
3Y	1,7340	1	8	2,0434	2,4015	2,5605
4Y	1,8420	1	8	2,1335	2,4340	2,6210
5Y	1,9360	1	8	2,1900	2,4780	2,6831
7Y	2,0940	2	9	2,3090	2,5520	2,6940
10Y	2,2630	2	9	2,4370	2,6230	2,7260
15Y	2,4220	2	8	2,5475	2,6730	2,7235
20Y	2,4960	2	8	2,5930	2,6865	2,7125
30Y	2,5320	2	7	2,6015	2,6490	2,6880

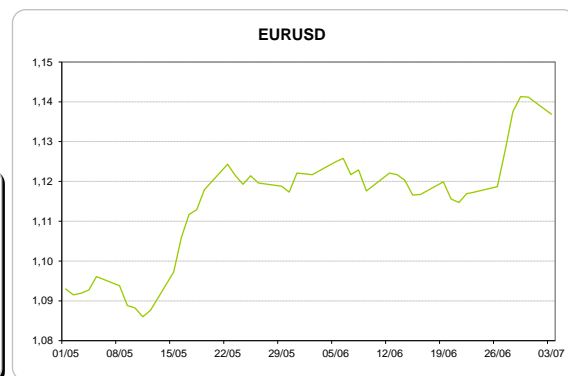
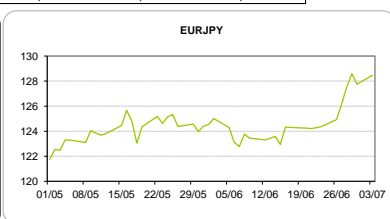
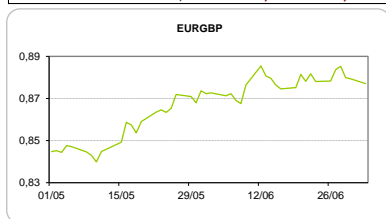


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,48	0,71	-0,76	OT 2Y	0,132	-0,01	-14,00
JETFUEL	442,75	0,50	-28,00	OT 5Y	1,293	-0,02	-11,50
DIESEL	444,25	1,00	-20,00	OT 10Y	3,014	-0,01	1,80
COBRE	5.959,00	-3,00	255,00	BUND 10Y	-0,134	0,52	18,00
ZINCO	2.756,75	-0,25	161,25	SCHATZ 2Y	0,057	-1,15	11,40
OURO	1.221,44	-20,11	-57,79	T-NOTE 10Y	3,066	4,30	11,00
TRIGO	555,25	29,25	111,50	T-NOTE 2Y	1,912	3,43	10,30
LICENÇA C02	5,13	0,10	-0,03	GILT 10Y	1,281	1,22	19,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1369	-0,38%	1,07%	1,1424	1,1483	1,1604
EUR/GBP	0,87705	0,26%	-0,66%	0,8788	0,8809	0,8853
EUR/JPY	128,46	-0,55%	-3,24%	128,46	128,46	128,46
EUR/CHF	1,0951	-0,01%	-0,85%	1,0940	1,0927	1,0902
EUR/BRL	3,7539	0,71%	-1,15%	3,8418	3,9179	4,0741
EUR/PLN	4,2458	-0,33%	-1,40%	4,2677	4,2903	4,3365

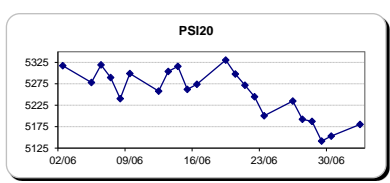


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1369	0,8771	128,46	1,0951	9,6347	7,4360	1,4776	1,48543	3,7539	9,5102
USD	0,8798	-	0,7729	113,295	0,9632	8,4699	6,5424	1,2993	1,3075	3,3048	8,3610

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,085	1,21	5,72
BANCO BPI	1,056	0,38	-6,63
BCP	0,2405	2,04	30,38
MONTEPIO	0,488	1,24	15,91
CORT. AMORIM	12,785	-0,58	50,41
CTT	5,571	0,51	-13,56
EDP	2,856	-0,24	-1,31
EDP R	7,005	0,60	16,05
GALP	13,495	1,81	-4,90
J MARTINS	17,135	0,26	16,25
MOTA ENGIL	2,435	0,21	51,24
NOS	5,262	-0,98	-6,67
PHAROL	0,309	1,31	49,28
NAVIGATOR	3,695	0,70	13,17
REN	2,747	0,22	1,82
SEMAPA	17,170	1,15	28,13
SONAE CAP.	0,883	-2,00	18,05
SONAE SGPS	0,957	-1,75	9,50

Maiores ganhos/perdas	
Título	Variação %
BCP	2,04
GALP	1,81
PHAROL	1,31
MONTEPIO	1,24
ALTRI	1,21
EDP	-0,24
CORT. AMORIM	-0,58
NOS	-0,98
SONAE SGPS	-1,75
SONAE CAP.	-2,00



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.180,43	0,53%	10,71%	5.359,19	4.316,77
CAC40	5.195,72	1,47%	6,86%	5.442,10	4.062,07
ESTX 50 PR	3.491,43	1,44%	6,11%	3.666,80	2.742,66
XTRA DAX	12.475,31	1,22%	8,66%	12.951,54	9.304,01
S&P 500	2.436,32	0,53%	8,82%	2.453,82	2.074,02
IBEX 35	10.600,70	1,50%	13,35%	11.184,40	7.857,80
NIKKEI 225	20.055,80	0,11%	4,93%	20.318,11	15.106,52

