

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

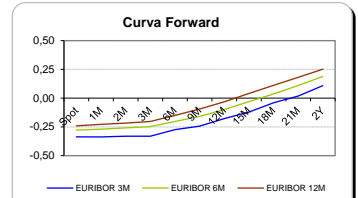
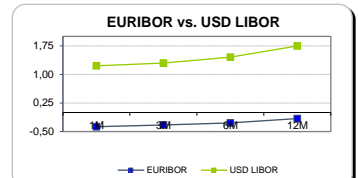
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RENTA FIXA

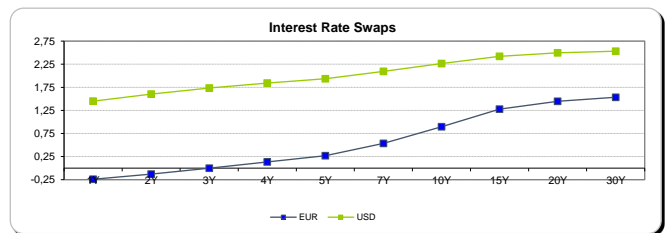
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2269	0	14	0,2526	-0,7848
3M	-0,3290	0	0	3M	1,3007	0	8	0,3039	-0,7290
6M	-0,2720	0	-2	6M	1,4560	1	3	0,4634	-0,6576
12M	-0,1590	0	-3	12M	1,7484	1	2	0,6821	-0,4900

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2409	0	-1	-0,0323	0,5449	1,1227
2Y	-0,1290	1	4	0,1083	0,6940	1,2540
3Y	0,0000	1	7	0,2539	0,8360	1,3810
4Y	0,1330	1	9	0,4000	0,9720	1,4970
5Y	0,2700	1	10	0,5429	1,1030	1,5970
7Y	0,5360	1	11	0,8140	1,3365	1,7594
10Y	0,8950	1	11	1,1551	1,5693	1,8880
15Y	1,2760	1	9	1,4730	1,7535	1,9630
20Y	1,4470	1	8	1,6097	1,8123	1,9500
30Y	1,5350	1	7	1,6675	1,8017	1,8983

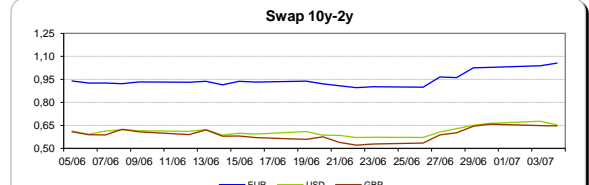
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4500	0	9	1,8134	2,1892	2,5234
2Y	1,6040	1	8	1,9332	2,3455	2,5843
3Y	1,7340	1	8	2,0168	2,4052	2,6236
4Y	1,8420	1	8	2,1349	2,4621	2,6569
5Y	1,9360	1	8	2,2100	2,5089	2,6865
7Y	2,0940	2	9	2,3348	2,5827	2,7245
10Y	2,2630	2	9	2,4601	2,6489	2,7590
15Y	2,4220	2	8	2,5703	2,7024	2,7762
20Y	2,4960	2	8	2,6176	2,7158	2,7641
30Y	2,5320	2	7	2,6280	2,6926	2,7189

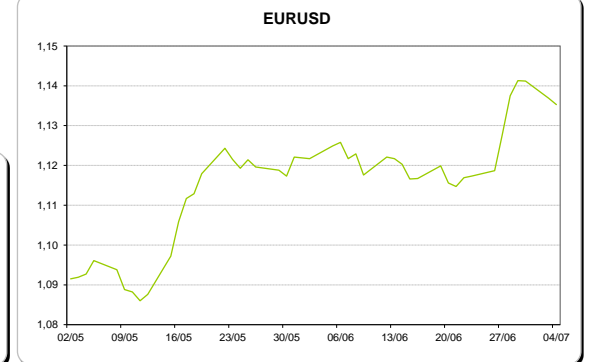
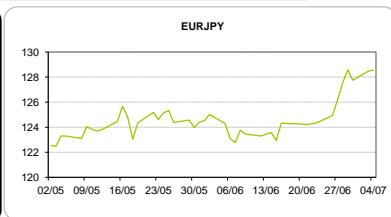
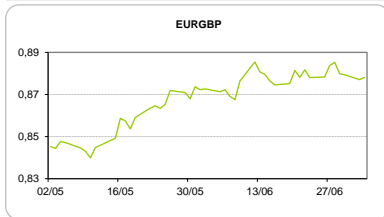


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,72	0,04	-0,52	OT 2Y	0,082	-0,05	-18,60
JETFUEL	456,50	13,75	-2,50	OT 5Y	1,250	-0,04	-18,20
DIESEL	457,25	13,00	10,00	OT 10Y	2,969	-0,04	-6,60
COBRE	5.915,00	-9,00	263,00	BUND 10Y	-0,140	-1,63	20,40
ZINCO	2.806,75	50,00	283,75	SCHATZ 2Y	0,041	-2,30	11,40
OURO	1.223,67	3,54	-55,56	T-NOTE 10Y	3,064	-0,16	15,40
TRIGO	555,00	29,00	111,25	T-NOTE 2Y	1,916	0,00	11,80
LICENÇA C02	5,12	-0,02	-0,04	GILT 10Y	1,263	-2,16	19,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1353	-0,14%	0,92%	1,1408	1,1468	1,1588
EUR/GBP	0,87805	-0,11%	-0,77%	0,8798	0,8819	0,8861
EUR/JPY	128,57	-0,09%	-3,32%	128,57	128,57	128,57
EUR/CHF	1,0954	-0,03%	-0,87%	1,0943	1,0930	1,0906
EUR/BRL	3,7484	0,07%	-1,01%	3,8369	3,9127	4,0682
EUR/PLN	4,2415	0,18%	-1,29%	4,2632	4,2863	4,3322

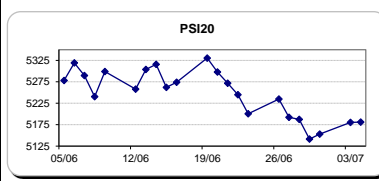


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1353	0,8781	128,57	1,0954	9,6749	7,4367	1,4660	1,49217	3,7484	9,4861
USD	0,8809	-	0,7733	113,14	0,9649	8,5209	6,5513	1,2920	1,3137	3,3053	8,3467

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,076	-0,22	5,49
BANCO BPI	1,069	1,23	-5,48
BCP	0,2420	0,62	31,19
MONTEPIO	0,497	1,84	18,05
CORT. AMORIM	12,640	-1,13	48,71
CTT	5,566	-0,09	-13,64
EDP	2,901	1,58	0,24
EDP R	7,000	-0,07	15,97
GALP	13,455	-0,30	-5,18
J MARTINS	17,055	-0,47	15,71
MOTA ENGIL	2,430	-0,21	50,93
NOS	5,253	-0,17	-6,83
PHAROL	0,309	0,00	49,28
NAVIGATOR	3,693	-0,05	16,55
REN	2,703	-1,60	0,19
SEMAPA	16,975	-1,14	26,68
SONAE CAP.	0,893	1,13	19,39
SONAE SGPS	0,956	-0,10	9,38

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	1,84
EDP	1,58
BANCO BPI	1,23
SONAE CAP.	1,13
BCP	0,62
GALP	-0,30
J MARTINS	-0,47
CORT. AMORIM	-1,13
SEMAPA	-1,14
REN	-1,60



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.181,15	0,01%	10,73%	5.359,19	4.316,77
CAC40	5.174,90	-0,40%	6,43%	5.442,10	4.062,07
ESTX 50 PR	3.487,46	-0,12%	5,99%	3.666,80	2.742,66
XTRA DAX	12.460,43	-0,12%	8,53%	12.951,54	9.304,01
S&P 500	2.429,01	0,23%	8,49%	2.453,82	2.074,02
IBEX 35	10.578,30	-0,24%	13,11%	11.184,40	7.857,80
NIKKEI 225	20.032,35	-0,12%	4,80%	20.318,11	15.106,52

