

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

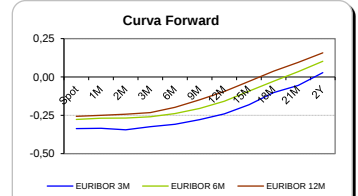
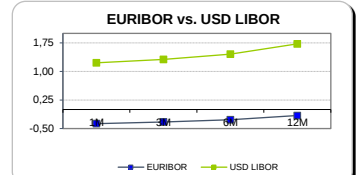
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RENTA FIXA

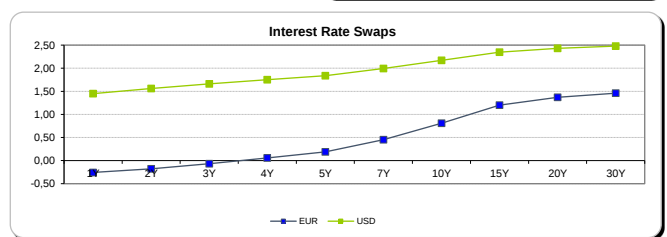
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2267	0	0	0,2496	-0,7834
3M	-0,3290	0	0	3M	1,3150	1	1	0,2809	-0,7262
6M	-0,2710	0	0	6M	1,4558	0	-1	0,4078	-0,6534
12M	-0,1580	0	-1	12M	1,7246	0	-3	0,5961	-0,5064

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2567	0	-2	1,6801	0,4540	1,0300
2Y	-0,1770	-1	-6	0,0310	0,6060	1,1615
3Y	-0,0690	-2	-9	0,1720	0,7465	1,2855
4Y	0,0560	-2	-12	0,3180	0,8815	1,3980
5Y	0,1900	-3	-14	0,4585	1,0105	1,4987
7Y	0,4520	-3	-16	0,7274	1,2375	1,6600
10Y	0,8090	-4	-18	1,0624	1,4739	1,7920
15Y	1,1990	-5	-18	1,3812	1,6568	1,8630
20Y	1,3700	-5	-18	1,5163	1,7125	1,8475
30Y	1,4590	-5	-18	1,5715	1,7002	1,7855

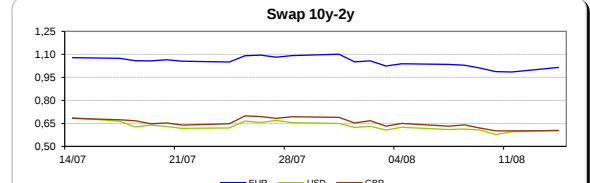
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4490	-2	-2	1,6801	2,0180	2,3426
2Y	1,5610	-3	-8	1,7639	2,0970	2,3790
3Y	1,6620	-3	-13	1,8390	2,1700	2,4278
4Y	1,7530	-3	-16	1,9210	2,2350	2,4710
5Y	1,8380	-2	-17	1,9980	2,3162	2,5363
7Y	1,9930	-2	-18	2,1310	2,4091	2,5650
10Y	2,1700	-1	-17	2,2999	2,5016	2,6410
15Y	2,3470	-1	-15	2,4125	2,5500	2,6340
20Y	2,4300	-1	-14	2,4926	2,5986	2,6290
30Y	2,4790	-1	-13	2,5181	2,5560	2,6256

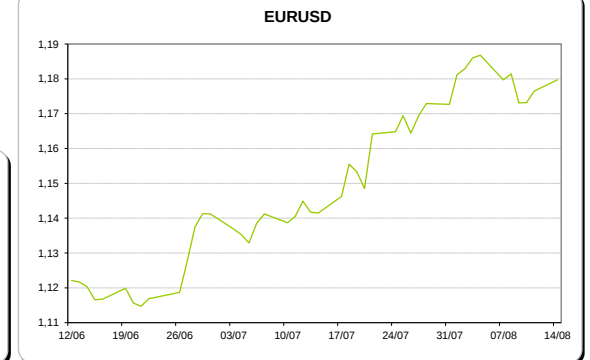
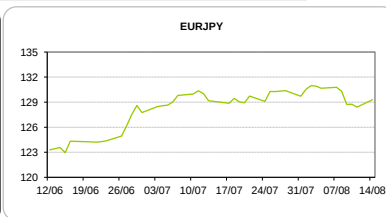
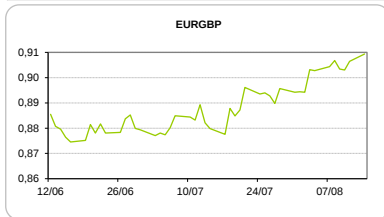


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,63	-0,47	2,46	OT 2Y	0,081	0,02	-4,10
JETFUEL	474,25	-6,50	36,75	OT 5Y	1,136	-0,03	-26,90
DIESEL	490,00	-4,50	48,50	OT 10Y	2,811	-0,04	-38,80
COBRE	6.427,00	-12,00	536,00	BUND 10Y	-0,309	2,62	-22,30
ZINCO	2.883,25	-43,25	65,25	SCHATZ 2Y	-0,085	0,00	-11,90
OURO	1.284,55	-4,80	55,85	T-NOTE 10Y	2,910	1,73	-12,50
TRIGO	461,00	-6,00	-73,75	T-NOTE 2Y	1,775	1,14	-8,00
LICENÇA C02	5,50	0,11	0,08	GILT 10Y	1,064	1,19	-23,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1797	0,27%	3,35%	1,1856	1,1918	1,2045
EUR/GBP	0,90935	-0,32%	-3,25%	0,9111	0,9130	0,9171
EUR/JPY	129,28	-0,67%	-0,14%	129,28	129,28	129,28
EUR/CHF	1,1451	-0,72%	-3,50%	1,1440	1,1428	1,1407
EUR/BRL	3,7448	0,82%	-2,62%	3,8203	3,8901	4,0298
EUR/PLN	4,2824	0,00%	-1,81%	4,3041	4,3275	4,3720



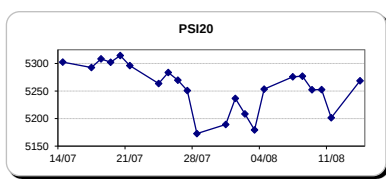
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1797	0,9094	129,28	1,1451	9,5592	7,4371	1,4959	1,49835	3,7448	9,3516
USD	0,8487	-	0,7702	109,495	0,9702	8,1121	6,3120	1,2686	1,2713	3,1799	7,9258

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,808	0,53	-1,45
BANCO BPI	1,084	0,28	-4,16
BCP	0,2404	3,62	30,33
MONTEPIO	1,000	0,00	137,53
CORT. AMORIM	11,200	1,27	31,76
CTT	5,446	1,97	-15,50
EDP	3,155	1,35	9,02
EDP R	6,860	0,78	13,65
GALP	13,995	0,57	-1,37
J MARTINS	16,905	0,06	14,69
MOTA ENGIL	2,410	1,26	49,69
NOS	5,570	0,81	-1,21
PHAROL	0,320	5,96	54,59
NAVIGATOR	3,652	0,44	15,25
REN	2,847	1,24	5,52
SEMAPA	16,155	0,03	20,56
SONAE CAP.	0,806	1,90	7,75
SONAE SGPS	0,975	0,31	11,56

Maiores ganhos/perdas	
Título	Varição %
PHAROL	5,96
BCP	3,62
CTT	1,97
SONAE CAP.	1,90
EDP	1,35



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.268,59	1,29%	12,60%	5.359,19	4.356,54
CAC40	5.121,67	1,20%	5,33%	5.442,10	4.310,88
ESTX 50 PR	3.456,73	1,48%	5,05%	3.666,80	2.922,82
XTRA DAX	12.181,90	1,40%	6,10%	12.951,54	10.174,92
S&P 500	2.466,35	1,03%	10,17%	2.490,87	2.083,79
IBEX 35	10.477,10	1,89%	12,03%	11.184,40	8.393,50
NIKKEI 225	19.537,10	-0,98%	2,21%	20.318,11	16.111,81

