

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

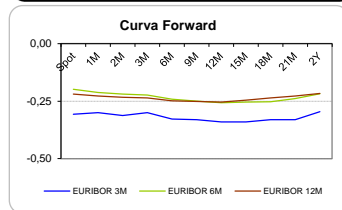
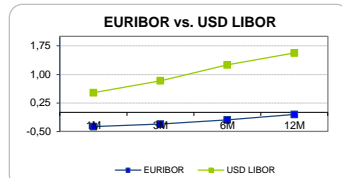
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RENTA FIXA

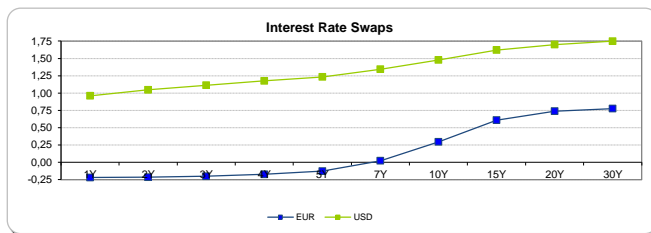
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,5193	-1	2	0,2734	-0,8108
3M	-0,3030	0	-1	3M	0,8334	0	4	0,3831	-0,7360
6M	-0,1970	0	-1	6M	1,2487	0	9	0,5184	-0,6500
12M	-0,0540	0	-1	12M	1,5624	0	9	0,7378	-0,4880

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2197	0	-2	-0,2551	-0,1289	0,2170
2Y	-0,2150	0	0	-0,2362	-0,0582	0,3416
3Y	-0,2010	0	1	-0,2002	0,0344	0,4630
4Y	-0,1740	0	2	-0,1471	0,1422	0,5747
5Y	-0,1260	0	2	-0,0738	0,2537	0,6702
7Y	0,0230	0	1	0,1136	0,4608	0,8177
10Y	0,2960	1	1	0,3881	0,6711	0,9447
15Y	0,6100	1	1	0,6491	0,8298	1,0019
20Y	0,7390	1	2	0,7520	0,8706	0,9759
30Y	0,7760	2	3	0,7676	0,8369	0,8946

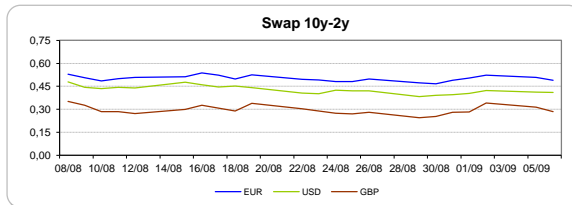
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9610	1	10	1,0585	1,2340	1,4900
2Y	1,0470	1	13	1,0915	1,2870	1,5649
3Y	1,1130	2	14	1,1527	1,3540	1,5890
4Y	1,1750	3	14	1,2051	1,4362	1,6460
5Y	1,2340	3	13	1,2646	1,4670	1,6780
7Y	1,3450	3	10	1,3732	1,5480	1,7405
10Y	1,4790	4	5	1,4992	1,6624	1,7935
15Y	1,6220	4	-1	1,6140	1,7270	1,8110
20Y	1,7000	4	-4	1,6971	1,7827	1,8180
30Y	1,7490	4	-8	1,7380	1,7735	1,8357

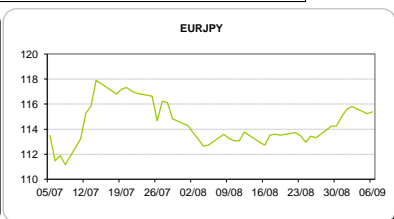
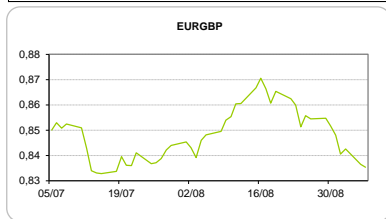
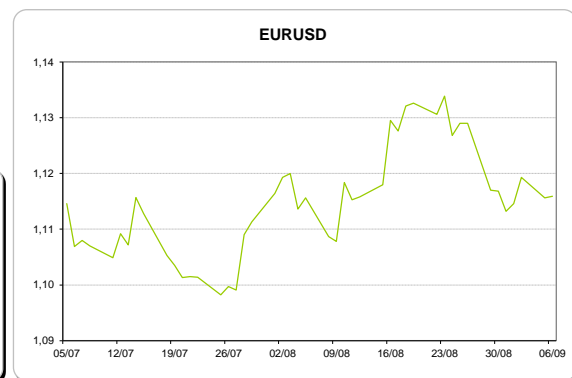


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,86	-0,77	2,25	OT 2Y	0,470	-0,05	5,40
JETFUEL	411,25	-6,75	27,00	OT 5Y	1,802	-0,06	12,90
DIESEL	419,75	3,75	38,00	OT 10Y	2,993	-0,06	12,10
COBRE	4.626,50	-1,00	-163,00	BUND 10Y	-0,588	-5,68	-6,50
ZINCO	2.355,50	-4,00	91,75	SCHATZ 2Y	-0,048	-2,52	-5,00
OURO	1.340,39	12,94	4,84	T-NOTE 10Y	2,459	-4,23	-0,50
TRIGO	396,25	-3,00	-41,75	T-NOTE 2Y	1,318	-3,38	3,30
LICENÇA C02	4,08	0,15	-0,65	GILT 10Y	0,757	-3,66	-8,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1159	0,03%	0,65%	1,1201	1,1250	1,1351
EUR/GBP	0,83535	0,13%	1,70%	0,8371	0,8390	0,8429
EUR/JPY	115,39	-0,13%	-1,56%	115,39	115,39	115,39
EUR/CHF	1,0923	0,01%	-0,27%	1,0909	1,0895	1,0869
EUR/BRL	3,6283	0,90%	-3,05%	3,7428	3,8574	4,0698
EUR/PLN	4,3404	0,02%	-1,69%	4,3644	4,3875	4,4329

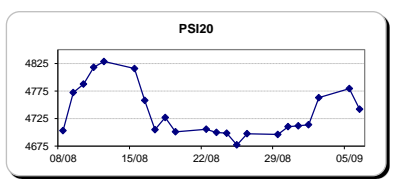


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1159	0,8354	115,39	1,0923	9,5264	7,4416	1,4430	1,46431	3,6283	9,1949
USD	0,8899	-	0,7449	102,21	0,9725	8,4747	6,6221	1,2842	1,3029	3,2358	8,1903

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,489	-3,70	-26,86
BANCO BPI	1,070	-1,38	-1,92
BCP	0,018	-2,16	-62,97
MONTEPIO	0,460	-1,08	-29,77
CORT. AMORIM	8,370	2,20	40,72
CTT	6,411	0,33	-27,59
EDP	3,041	-1,33	-8,43
EDP R	7,151	-0,90	-1,37
GALP	13,165	0,11	22,81
J MARTINS	14,665	-0,41	22,26
MOTA ENGIL	1,731	-0,57	-10,08
NOS	6,104	-1,77	-15,76
PHAROL	0,239	6,70	10,61
NAVIGATOR	2,990	-1,58	-14,35
REN	2,644	-0,30	-4,96
SEMAPA	11,950	-0,75	-5,87
SONAE CAP.	0,679	0,00	33,14
SONAE SGPS	0,730	-1,22	-30,34

Maiores ganhos/perdas	
Título	Variação %
PHAROL	6,70
CORT. AMORIM	2,20
CTT	0,33
GALP	0,11
BANCO BPI	-1,38
NAVIGATOR	-1,58
NOS	-1,77
BCP	-2,16
ALTRI	-3,70



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.742,10	-0,78%	-10,75%	5.625,06	4.175,28
CAC40	4.529,96	-0,24%	-2,31%	5.011,65	3.892,46
ESTX 50 PR	3.070,11	-0,25%	-6,04%	3.524,04	2.672,73
XTRA DAX	10.684,91	0,12%	-0,54%	11.430,87	8.699,29
S&P 500	2.180,13	0,00%	6,66%	2.193,81	1.810,10
IBEX 35	8.895,50	-0,65%	-6,80%	10.631,60	7.579,80
NIKKEI 225	17.081,98	0,26%	-10,25%	20.012,40	14.864,01

