

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

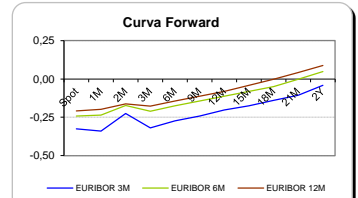
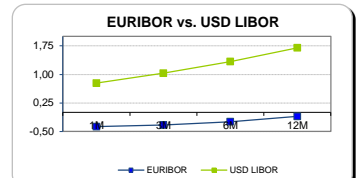
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RENTA FIXA

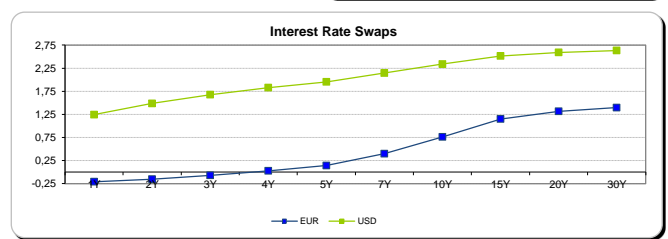
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,7717	0	1	0,2680	-0,7884
3M	-0,3280	0	-1	3M	1,0337	0	2	0,3586	-0,7256
6M	-0,2410	0	-1	6M	1,3379	-1	1	0,5258	-0,6634
12M	-0,1010	0	-1	12M	1,7001	-1	2	0,7533	-0,5100

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2080	0	1	1,7265	2,2615	2,5515
2Y	-0,1510	-1	2	1,8950	2,3410	2,5955
3Y	-0,0700	-1	3	2,0055	2,4090	2,5900
4Y	0,0280	-1	3	2,1060	2,4650	2,6620
5Y	0,1420	-1	4	2,1910	2,5115	2,7180
7Y	0,3980	-2	6	2,3215	2,5855	2,7400
10Y	0,7620	-2	8	2,4575	2,6650	2,7720
15Y	1,1510	-2	10	2,5765	2,6795	2,7255
20Y	1,3160	-2	12	2,6175	2,7185	2,7125
30Y	1,3950	-3	14	2,6275	2,6455	2,7195

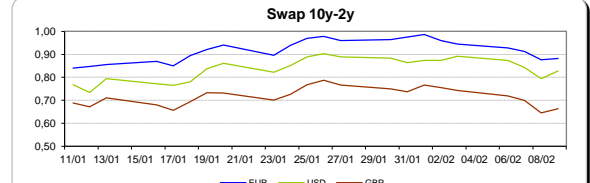
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2440	0	3	1,7265	2,2615	2,5515
2Y	1,4860	0	1	1,8950	2,3410	2,5955
3Y	1,6790	0	0	2,0055	2,4090	2,5900
4Y	1,8310	-1	0	2,1060	2,4650	2,6620
5Y	1,9530	-1	0	2,1910	2,5115	2,7180
7Y	2,1450	-2	3	2,3215	2,5855	2,7400
10Y	2,3380	-3	6	2,4575	2,6650	2,7720
15Y	2,5160	-3	9	2,5765	2,6795	2,7255
20Y	2,5920	-4	11	2,6175	2,7185	2,7125
30Y	2,6320	-4	13	2,6275	2,6455	2,7195

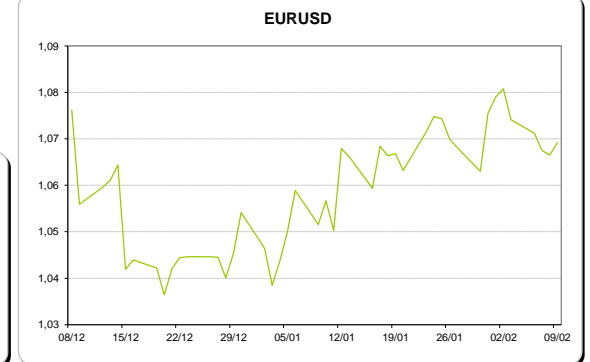
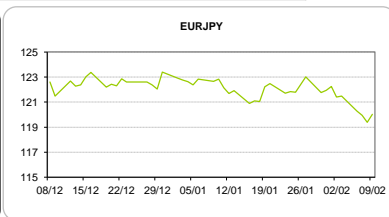
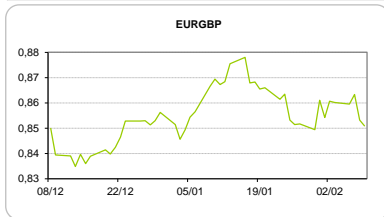


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,49	0,37	-0,07	OT 2Y	0,064	0,01	-15,10
JETFUEL	489,25	3,50	-14,75	OT 5Y	2,004	-0,03	2,20
DIESEL	501,75	4,25	-5,75	OT 10Y	4,057	-0,06	0,70
COBRE	5.867,50	100,00	305,00	BUND 10Y	-0,307	0,51	-7,50
ZINCO	2.852,00	55,50	242,00	SCHATZ 2Y	-0,172	1,60	-4,60
OURO	1.232,45	-9,03	51,39	T-NOTE 10Y	3,077	3,67	-2,30
TRIGO	434,25	1,75	7,00	T-NOTE 2Y	1,677	2,65	-5,60
LICENÇA C02	5,39	0,17	0,11	GILT 10Y	1,235	1,40	-13,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0692	0,25%	1,67%	1,0736	1,0785	1,0901
EUR/GBP	0,8509	0,26%	1,85%	0,8527	0,8546	0,8589
EUR/JPY	120,04	-0,54%	2,18%	120,04	120,04	120,04
EUR/CHF	1,0672	-0,29%	0,57%	1,0660	1,0646	1,0616
EUR/BRL	3,3307	-0,09%	1,57%	3,4209	3,5100	3,6713
EUR/PLN	4,3173	-0,18%	1,44%	4,3408	4,3648	4,4135

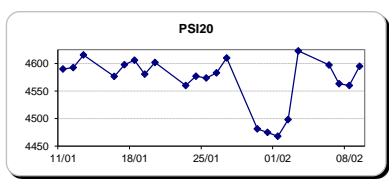


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0692	0,8509	120,04	1,0672	9,4880	7,4339	1,4009	1,39788	3,3307	8,8864
USD	0,9374	-	0,7982	112,97	1,0006	8,8982	6,9689	1,3131	1,3108	3,1248	8,3283

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,090	-0,12	5,85
BANCO BPI	0,917	-12,67	-18,92
BCP	0,1468	0,27	-20,63
MONTEPIO	0,411	-0,24	-2,38
CORT. AMORIM	9,299	2,13	9,29
CTT	4,915	0,18	-23,75
EDP	2,795	1,16	-3,42
EDP R	6,113	-0,50	1,28
GALP	13,810	0,69	-2,64
J MARTINS	16,185	2,15	9,80
MOTA ENGIL	1,602	0,38	-0,50
NOS	5,284	1,11	-6,37
PHAROL	0,390	15,04	88,41
NAVIGATOR	3,496	2,52	7,08
REN	2,641	0,84	-2,08
SEMAPA	13,125	0,38	-2,05
SONAE CAP.	0,689	0,58	-7,89
SONAE SGPS	0,822	0,86	-5,95

Maiores ganhos/perdas	
Título	Variação %
PHAROL	15,04
NAVIGATOR	2,52
J MARTINS	2,15
CORT. AMORIM	2,13
EDP	1,16
ALTRI	-0,12
MONTEPIO	-0,24
EDP R	-0,50
BANCO BPI	-12,67



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.594,76	0,76%	-1,80%	5.222,69	4.175,28
CAC40	4.826,24	1,25%	-0,74%	4.929,60	3.892,46
ESTX 50 PR	3.277,79	1,23%	-0,39%	3.342,47	2.672,73
XTRA DAX	11.655,31	0,96%	1,51%	11.893,08	8.699,29
S&P 500	2.309,36	0,64%	3,15%	2.309,63	1.810,10
IBEX 35	9.441,10	1,19%	0,95%	9.623,50	7.579,80
NIKKEI 225	18.907,67	-0,53%	-1,08%	19.615,40	14.864,01

