

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

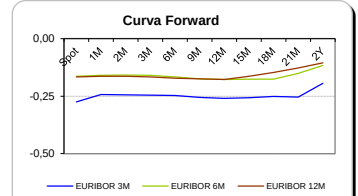
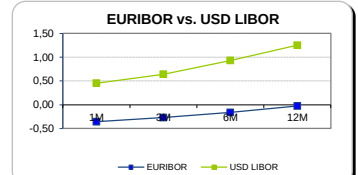
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RENTA FIXA

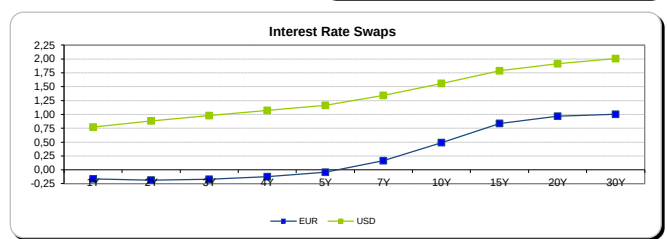
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3580	0	-1	1M	0,4521	0	1	0,5113	-0,8306
3M	-0,2690	0	-1	3M	0,6401	0	-2	0,5828	-0,7666
6M	-0,1610	0	-2	6M	0,9297	0	-3	0,7260	-0,6780
12M	-0,0290	0	-2	12M	1,2510	0	-5	0,9903	-0,5566

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1660	1	-2	-0,1773	0,0630	0,6000
2Y	-0,1860	0	-4	-0,1412	0,1888	0,7563
3Y	-0,1710	0	-6	-0,0729	0,3283	0,8898
4Y	-0,1240	0	-7	0,0255	0,4719	1,0061
5Y	-0,0440	0	-8	0,1401	0,6072	1,0919
7Y	0,1640	0	-8	0,3916	0,8374	1,2500
10Y	0,4890	0	-8	0,7086	1,0608	1,3763
15Y	0,8350	0	-10	0,9977	1,2200	1,4142
20Y	0,9670	0	-11	1,1026	1,2546	1,3781
30Y	1,0010	0	-12	1,1140	1,2100	1,2833

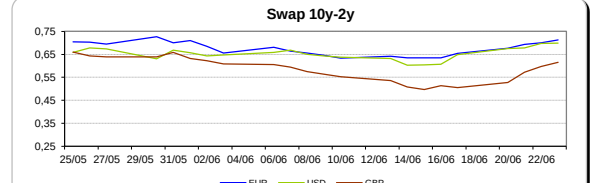
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7710	1	-10	1,0235	1,3980	1,7710
2Y	0,8830	1	-15	1,1000	1,4930	1,8370
3Y	0,9790	1	-17	1,2197	1,5840	1,8780
4Y	1,0710	1	-18	1,2990	1,6620	1,9520
5Y	1,1640	1	-18	1,3910	1,7310	2,0250
7Y	1,3430	1	-17	1,5480	1,8520	2,0915
10Y	1,5590	1	-15	1,7195	1,9885	2,1715
15Y	1,7870	1	-15	1,9325	2,1364	2,2220
20Y	1,9120	1	-15	2,0350	2,1715	2,2425
30Y	2,0060	0	-15	2,1085	2,1760	2,2640

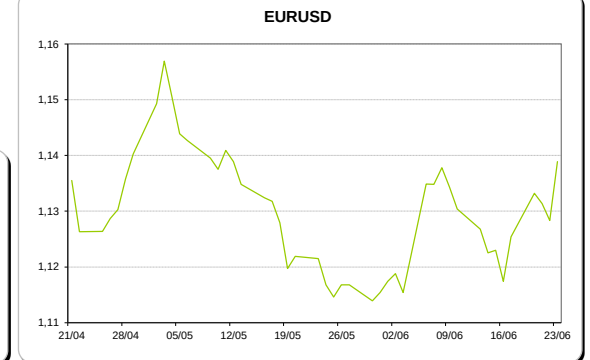
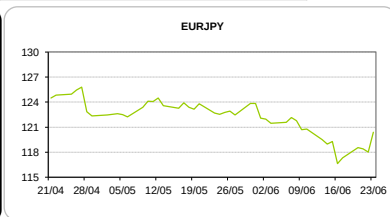
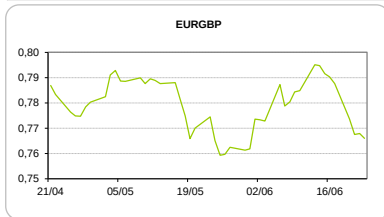


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,09	0,21	1,16	OT 2Y	0,761	-0,02	25,50
JETFUEL	452,75	9,50	3,75	OT 5Y	1,965	-0,05	19,30
DIESEL	451,50	0,00	5,00	OT 10Y	3,090	-0,06	5,90
COBRE	4.708,00	31,00	123,00	BUND 10Y	-0,286	2,70	-9,90
ZINCO	2.042,75	21,75	178,25	SCHATZ 2Y	0,055	1,61	-5,50
OURO	1.263,96	-2,37	14,84	T-NOTE 2Y	2,487	3,92	-14,30
TRIGO	469,75	-2,50	-3,25	T-NOTE 10Y	1,288	3,37	-18,10
LICENÇA C02	5,66	-0,03	-0,08	GILT 10Y	1,459	5,43	-10,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1389	0,94%	1,55%	1,1426	1,1465	1,1553
EUR/GBP	0,76595	0,26%	1,11%	0,7681	0,7703	0,7751
EUR/JPY	120,38	-1,97%	1,93%	120,38	120,38	120,38
EUR/CHF	1,0877	-0,48%	2,05%	1,0861	1,0843	1,0808
EUR/BRL	3,8072	0,24%	5,33%	3,9237	4,0379	4,2453
EUR/PLN	4,3708	0,01%	1,67%	4,3929	4,4144	4,4530

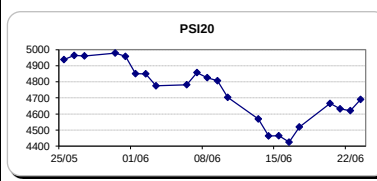


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1389	0.7660	120.38	1.0877	9.2879	7.4418	1.4500	1.49752	3.8072	9.2878
USD	0.8809	-	0.6756	105.74	0.9565	8.1858	6.5564	1.2758	1.3194	3.3625	8.1789

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,199	2,20	-32,94
BANCO BPI	1,131	0,80	3,67
BCP	0,021	3,54	-58,06
MONTEPIO	0,511	0,00	-21,98
CORT. AMORIM	7,374	2,60	23,97
CTT	7,774	2,21	-12,20
EDP	2,950	0,31	-11,17
EDP R	6,778	0,16	-6,51
GALP	12,375	1,31	15,44
J MARTINS	14,285	1,46	19,09
MOTA ENGIL	1,690	-1,17	-12,21
NOS	6,071	1,86	-16,22
PHAROL	0,095	0,00	-56,03
NAVIGATOR	2,779	3,69	-20,39
REN	2,660	1,26	-4,39
SEMAPA	10,750	2,77	-15,32
SONAE CAP.	0,583	1,39	14,31
SONAE SGPS	0,818	2,51	-21,95

Maiores ganhos/perdas	
Título	Variação %
NAVIGATOR	3,69
BCP	3,54
SEMAPA	2,77
CORT. AMORIM	2,60
SONAE SGPS	2,51
MOTA ENGIL	-1,17



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.689,96	1,49%	-11,73%	5.935,67	4.400,37
CAC40	4.465,90	1,96%	-3,69%	5.217,80	3.892,46
ESTX 50 PR	3.037,86	2,00%	-7,03%	3.714,26	2.672,73
XTRA DAX	10.257,03	1,85%	-4,52%	11.802,37	8.699,29
S&P 500	2.106,81	1,03%	3,08%	2.132,82	1.810,10
IBEX 35	8.885,30	2,11%	-6,90%	11.612,60	7.746,30
NIKKEI 225	16.238,35	1,07%	-14,69%	20.952,71	14.865,77

