

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

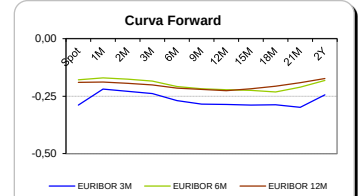
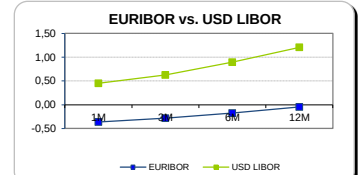
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RENTA FIXA

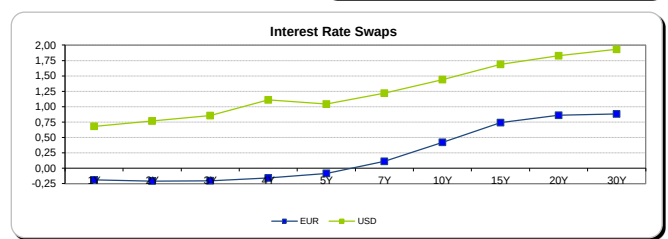
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3640	0	-2	1M	0,4493	0	1	0,5025	-0,8466
3M	-0,2830	0	-2	3M	0,6236	-2	-4	0,5600	-0,7992
6M	-0,1760	0	-3	6M	0,8941	-3	-7	0,6879	-0,7060
12M	-0,0480	0	-3	12M	1,2052	-4	-11	0,9331	-0,5900

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1898	0	-3	-0,2264	-0,0283	0,4269
2Y	-0,2080	-2	-6	-0,2002	0,0852	0,5558
3Y	-0,2030	-4	-8	-0,1431	0,1992	0,6772
4Y	-0,1590	-5	-10	-0,0580	0,3208	0,7840
5Y	-0,0830	-5	-10	0,0386	0,4395	0,8615
7Y	0,1130	-7	-12	0,2546	0,6429	0,9970
10Y	0,4200	-9	-14	0,5340	0,8321	1,0920
15Y	0,7410	-12	-19	0,7699	0,9500	1,1033
20Y	0,8610	-13	-22	0,8439	0,9610	1,0516
30Y	0,8810	-14	-25	0,8275	0,8982	0,9486

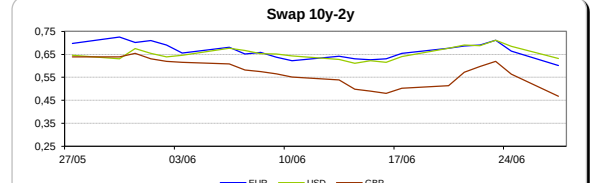
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6820	-10	-21	0,7805	1,1205	1,4865
2Y	0,7660	-14	-29	0,8613	1,2155	1,5540
3Y	0,8540	-16	-33	0,9415	1,3050	1,6185
4Y	1,1090	2	-15	1,0330	1,3830	1,6800
5Y	1,0410	-16	-33	1,1220	1,4550	1,7540
7Y	1,2180	-16	-31	1,2795	1,5825	1,8265
10Y	1,4400	-16	-29	1,4710	1,7245	1,9145
15Y	1,6870	-14	-27	1,6775	1,8560	1,9925
20Y	1,8260	-13	-26	1,7835	1,9195	2,0155
30Y	1,9320	-13	-25	1,8635	1,9465	2,0140

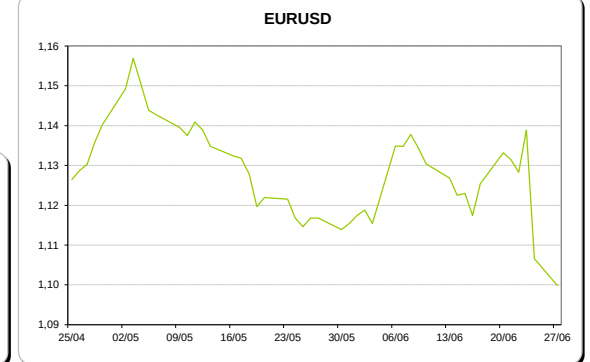
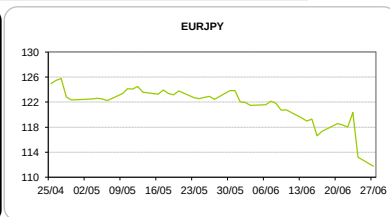
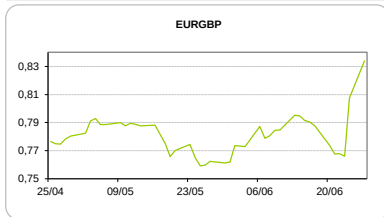


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,21	-1,20	-2,74	OT 2Y	0,881	-0,03	39,40
JETFUEL	435,50	-9,00	-37,25	OT 5Y	2,119	-0,10	36,70
DIESEL	442,00	-12,00	-11,00	OT 10Y	3,309	-0,05	28,80
COBRE	4.698,00	-82,00	97,00	BUND 10Y	-0,491	-5,09	-26,70
ZINCO	2.015,75	-20,25	189,25	SCHATZ 2Y	-0,025	0,46	-12,40
OURO	1.319,57	4,12	106,62	T-NOTE 10Y	2,268	-8,02	-32,90
TRIGO	459,50	-5,50	-32,25	T-NOTE 2Y	1,086	-7,10	-33,40
LICENÇA C02	4,77	-0,19	-1,27	GILT 10Y	1,032	-14,94	-47,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0998	-0,61%	-1,52%	1,1034	1,1071	1,1152
EUR/GBP	0,834	-3,18%	-8,58%	0,8359	0,8378	0,8418
EUR/JPY	111,8	1,28%	9,53%	111,80	111,80	111,80
EUR/CHF	1,0788	0,24%	2,45%	1,0769	1,0748	1,0703
EUR/BRL	3,7436	0,26%	7,22%	3,8552	3,9610	4,1567
EUR/PLN	4,4488	-0,18%	-1,41%	4,4715	4,4922	4,5294



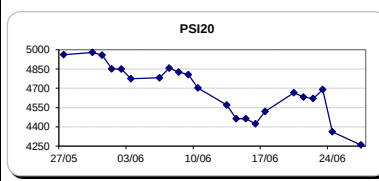
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0998	0,8340	111,80	1,0788	9,4251	7,4372	1,4402	1,49774	3,7436	9,4561
USD	0,9111	-	0,7607	101,69	0,9807	8,5671	6,7760	1,3110	1,3611	3,3992	8,6025

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	2,868	-4,40	-39,87
BANCO BPI	1,089	0,46	-0,18
BCP	0,018	-2,78	-64,19
MONTEPIO	0,508	-0,20	-22,44
CORT. AMORIM	6,991	-0,36	17,54
CTT	7,010	1,05	-20,83
EDP	2,568	-2,54	-22,67
EDP R	6,397	-3,18	-11,77
GALP	11,520	-3,64	7,46
J MARTINS	13,345	-1,15	11,25
MOTA ENGIL	1,430	-6,54	-25,71
NOS	5,377	-1,01	-25,79
PHAROL	0,092	-5,15	-57,42
NAVIGATOR	2,498	-6,65	-28,44
REN	2,464	-1,60	-11,43
SEMAPA	9,661	-4,35	-23,90
SONAE CAP.	0,526	-5,40	3,14
SONAE SGPS	0,707	-3,68	-32,54

Maiores ganhos/perdas	
Título	Variação %
CTT	1,05
BANCO BPI	0,46
ALTRI	-4,40
PHAROL	-5,15
SONAE CAP.	-5,40
MOTA ENGIL	-6,54
NAVIGATOR	-6,65



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.260,13	-2,34%	-19,82%	5.929,72	4.175,28
CAC40	3.984,72	-2,97%	-14,07%	5.217,80	3.892,46
ESTX 50 PR	2.696,69	-2,86%	-17,47%	3.714,26	2.672,73
XTRA DAX	9.265,53	-3,05%	-13,75%	11.802,37	8.699,29
S&P 500	1.998,93	-1,90%	-2,22%	2.132,82	1.810,10
IBEX 35	7.661,70	-1,62%	-19,72%	11.612,60	7.579,80
NIKKEI 225	15.309,21	2,39%	-19,57%	20.946,93	14.864,01

