

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

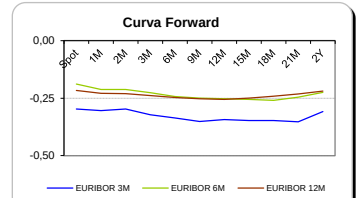
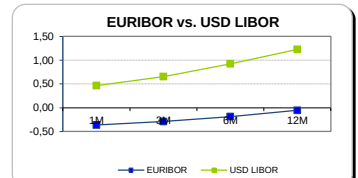
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RENTA FIXA

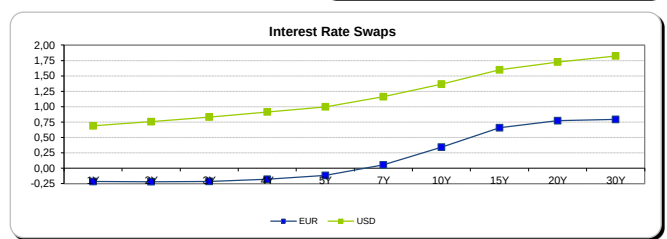
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3630	0	-1	1M	0,4676	0	0	0,4913	-0,8276
3M	-0,2910	0	-3	3M	0,6534	0	-3	0,5225	-0,7822
6M	-0,1850	0	-3	6M	0,9237	0	-6	0,6291	-0,7046
12M	-0,0550	0	-4	12M	1,2250	-1	-10	0,8549	-0,5908

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2160	-1	-6	-0,2581	-0,1152	0,3056
2Y	-0,2180	0	-6	-0,2376	-0,0165	0,4345
3Y	-0,2130	-1	-8	-0,1973	0,0911	0,5568
4Y	-0,1800	-2	-10	-0,1276	0,2096	0,6661
5Y	-0,1170	-2	-11	-0,0411	0,3265	0,7517
7Y	0,0550	-4	-15	0,1645	0,5337	0,9028
10Y	0,3420	-5	-19	0,4457	0,7435	1,0191
15Y	0,6570	-5	-25	0,7029	0,8853	1,0515
20Y	0,7710	-5	-29	0,7919	0,9116	1,0126
30Y	0,7930	-4	-31	0,7939	0,8674	0,9260

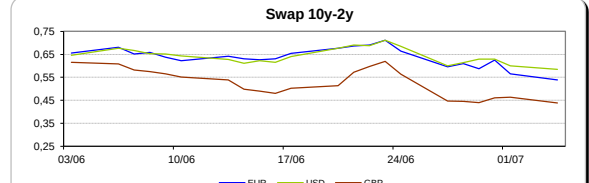
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,6890	-19	-19	0,8426	1,1451	1,4452
2Y	0,7570	0	-29	0,9094	1,2160	1,5737
3Y	0,8310	0	-33	0,9866	1,3086	1,6268
4Y	0,9140	1	-35	1,0603	1,3930	1,6885
5Y	0,9980	0	-35	1,1454	1,4590	1,7348
7Y	1,1630	0	-34	1,2967	1,5811	1,8190
10Y	1,3670	0	-32	1,4736	1,7118	1,8977
15Y	1,5970	0	-32	1,6687	1,8442	1,9881
20Y	1,7250	1	-31	1,7762	1,9007	1,9954
30Y	1,8250	1	-31	1,8425	1,9283	1,9906

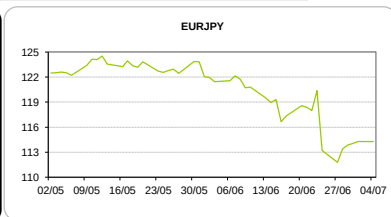
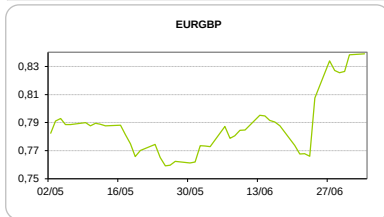


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,06	-0,29	0,02	OT 2Y	0,562	-0,01	8,70
JETFUEL	444,25	-0,50	-29,25	OT 5Y	1,748	-0,05	-12,10
DIESEL	443,00	-6,75	-7,50	OT 10Y	2,981	-0,03	-18,20
COBRE	4.905,50	66,00	294,00	BUND 10Y	-0,527	-1,64	-26,80
ZINCO	2.151,75	49,75	182,25	SCHATZ 2Y	-0,041	-1,83	-13,70
OURO	1.351,14	9,29	106,94	T-NOTE 2Y	2,262	-1,92	-32,80
TRIGO	430,25	-15,25	-54,75	T-NOTE 10Y	1,112	-0,37	-34,50
LICENÇA C02	4,99	0,37	-0,96	GILT 10Y	0,925	-4,45	-51,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1138	0,03%	-1,86%	1,1176	1,1217	1,1303
EUR/GBP	0,83905	-0,09%	-6,18%	0,8410	0,8430	0,8469
EUR/JPY	114,29	0,00%	6,38%	114,29	114,29	114,29
EUR/CHF	1,0828	0,11%	1,78%	1,0808	1,0790	1,0751
EUR/BRL	3,6122	-0,15%	9,70%	3,7313	3,8447	4,0508
EUR/PLN	4,4336	-0,44%	-1,73%	4,4579	4,4796	4,5183

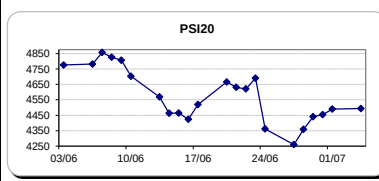


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1138	0,8391	114,29	1,0828	9,3994	7,4405	1,4306	1,47743	3,6122	9,2493
USD	0,8979	-	0,7526	102,54	0,9715	8,4407	6,6810	1,2838	1,3259	3,2513	8,3051

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,049	-0,07	-36,08
BANCO BPI	1,099	0,00	0,73
BCP	0,019	-1,07	-62,15
MONTEPIO	0,501	0,00	-23,51
CORT. AMORIM	7,290	0,15	22,56
CTT	7,044	-0,06	-20,44
EDP	2,798	0,58	-15,75
EDP R	6,846	0,84	-5,57
GALP	12,490	-0,12	16,51
J MARTINS	14,230	0,04	18,63
MOTA ENGIL	1,520	2,70	-21,04
NOS	5,513	-0,74	-23,92
PHAROL	0,116	6,42	-46,31
NAVIGATOR	2,588	-0,08	-25,86
REN	2,599	-0,04	-6,58
SEMAPA	10,165	0,84	-19,93
SONAE CAP.	0,537	-2,01	5,29
SONAE SGPS	0,696	-0,57	-33,59

Maiores ganhos/perdas	
Título	Variação %
PHAROL	6,42
MOTA ENGIL	2,70
SEMAPA	0,84
EDP R	0,84
EDP	0,58
GALP	-0,12
SONAE SGPS	-0,57
NOS	-0,74
BCP	-1,07
SONAE CAP.	-2,01



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.492,98	0,05%	-15,44%	5.929,72	4.175,28
CAC40	4.234,86	-0,91%	-8,67%	5.217,80	3.892,46
ESTX 50 PR	2.862,68	-0,71%	-12,39%	3.714,26	2.672,73
XTRA DAX	9.709,09	-0,69%	-9,62%	11.802,37	8.699,29
S&P 500	2.102,95	0,19%	2,89%	2.132,82	1.810,10
IBEX 35	8.268,80	0,00%	-13,36%	11.612,60	7.579,80
NIKKEI 225	15.775,80	0,60%	-17,12%	20.946,93	14.864,01

