

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

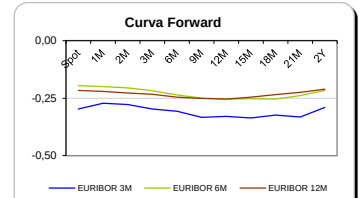
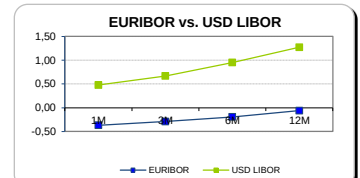
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RENTA FIXA

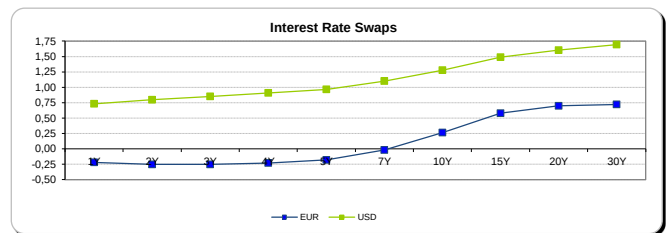
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	-2	1M	0,4779	0	3	0,4560	-0,8156
3M	-0,2910	0	-3	3M	0,6691	0	1	0,5022	-0,7762
6M	-0,1910	0	-3	6M	0,9514	1	1	0,5888	-0,7056
12M	-0,0610	0	-4	12M	1,2695	2	0	0,8193	-0,5900

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2173	1	-6	-0,2545	-0,1052	0,3365
2Y	-0,2530	-1	-10	-0,2324	-0,0095	0,4783
3Y	-0,2520	-1	-12	-0,1902	0,1092	0,6085
4Y	-0,2300	-1	-14	-0,1212	0,2346	0,7227
5Y	-0,1800	-1	-17	-0,0278	0,3599	0,8158
7Y	-0,0180	-2	-19	0,1899	0,5792	0,8953
10Y	0,2660	-2	-21	0,4820	0,7865	1,0718
15Y	0,5800	-2	-23	0,7427	0,9335	1,1092
20Y	0,6980	-2	-24	0,8380	0,9643	1,0726
30Y	0,7230	-2	-24	0,8485	0,9278	0,9925

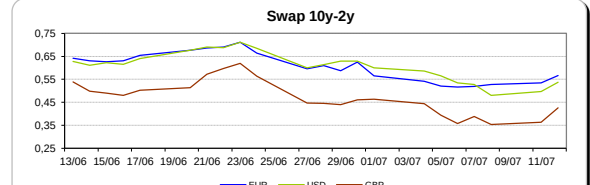
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7320	2	-7	0,9300	1,1715	1,4990
2Y	0,7970	3	-13	0,9590	1,2490	1,5680
3Y	0,8530	2	-17	1,0614	1,3315	1,6439
4Y	0,9080	1	-21	1,1155	1,4258	1,6740
5Y	0,9650	-1	-24	1,1905	1,4710	1,7360
7Y	1,1010	-2	-27	1,3280	1,5825	1,8000
10Y	1,2790	-3	-30	1,4625	1,7070	1,8750
15Y	1,4880	-4	-33	1,6720	1,7955	1,9746
20Y	1,6040	-4	-34	1,7655	1,8785	1,9265
30Y	1,6950	-4	-35	1,8532	1,8715	1,9625

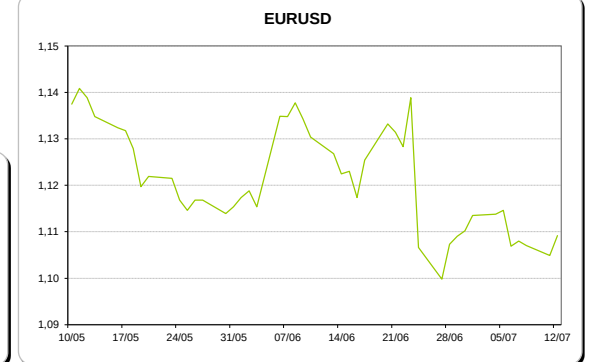
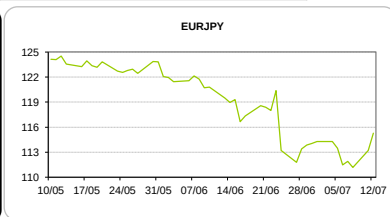
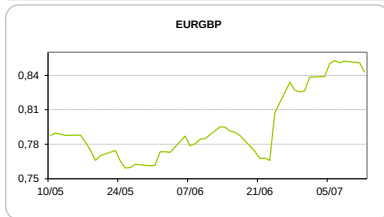


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,84	1,59	-3,17	OT 2Y	0,711	0,01	15,80
JETFUEL	416,25	0,00	-67,50	OT 5Y	1,902	0,02	0,50
DIESEL	421,25	0,25	-37,75	OT 10Y	3,140	0,03	3,70
COBRE	4.743,00	38,50	239,00	BUND 10Y	-0,481	7,27	-12,20
ZINCO	2.134,50	-3,00	52,75	SCHATZ 2Y	-0,046	2,06	-11,70
OURO	1.338,56	-16,79	64,64	T-NOTE 2Y	2,322	4,75	-10,90
TRIGO	429,25	-1,25	-77,25	T-NOTE 5Y	1,202	2,62	-7,10
LICENÇA C02	4,60	0,17	-1,36	GILT 10Y	0,912	6,49	-40,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1092	0,39%	-1,56%	1,1132	1,1176	1,1264
EUR/GBP	0,84275	0,98%	-5,65%	0,8447	0,8467	0,8506
EUR/JPY	115,29	-1,79%	3,66%	115,29	115,29	115,29
EUR/CHF	1,0933	-0,59%	-0,39%	1,0916	1,0897	1,0863
EUR/BRL	3,6234	1,07%	8,65%	3,7414	3,8616	4,0661
EUR/PLN	4,4140	0,33%	0,02%	4,4395	4,4619	4,5007

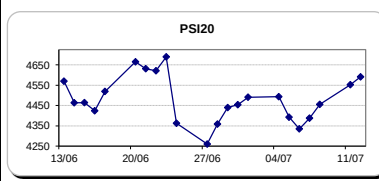


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1092	0,8428	115,29	1,0933	9,4353	7,4388	1,4417	1,45088	3,6234	9,3252
USD	0.9033	-	0,7588	104,55	0,9876	8,5269	6,7188	1,3041	1,3118	3,2760	8,4312

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,200	3,59	-32,91
BANCO BPI	1,117	-0,18	2,38
BCP	0,022	3,35	-55,81
MONTEPIO	0,500	0,00	-23,66
CORT. AMORIM	7,280	-0,61	22,39
CTT	7,141	2,19	-19,35
EDP	2,869	0,38	-13,61
EDP R	6,955	1,02	-4,07
GALP	12,595	0,44	17,49
J MARTINS	14,200	-0,60	18,38
MOTA ENGIL	1,515	-0,13	-21,30
NOS	5,632	1,73	-22,27
PHAROL	0,148	-2,63	-31,50
NAVIGATOR	2,580	0,98	-26,09
REN	2,593	0,31	-6,79
SEMAPA	10,520	1,01	-17,13
SONAE CAP.	0,547	3,01	7,25
SONAE SGPS	0,691	1,02	-34,06

Maiores ganhos/perdas	
Título	Variação %
ALTRI	3,59
BCP	3,35
SONAE CAP.	3,01
CTT	2,19
NOS	1,73
MOTA ENGIL	-0,13
BANCO BPI	-0,18
J MARTINS	-0,60
CORT. AMORIM	-0,61
PHAROL	-2,63



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.590,90	0,84%	-13,59%	5.929,72	4.175,28
CAC40	4.331,38	1,57%	-6,59%	5.217,80	3.892,46
ESTX 50 PR	2.935,12	1,77%	-10,14%	3.714,26	2.672,73
XTRA DAX	9.970,37	1,42%	-7,17%	11.802,37	8.699,29
S&P 500	2.151,12	0,65%	5,24%	2.151,96	1.810,10
IBEX 35	8.505,90	2,45%	-10,85%	11.612,60	7.579,80
NIKKEI 225	16.095,65	2,46%	-15,44%	20.946,93	14.864,01

