

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

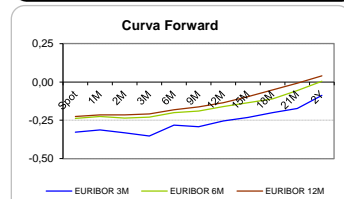
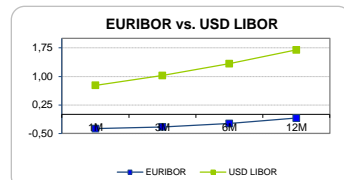
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RENTA FIXA

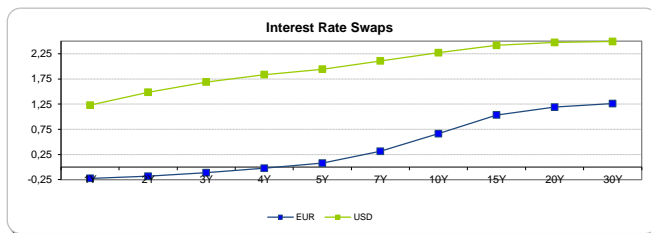
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,7672	0	7	0,2638	-0,7868
3M	-0,3270	0	-1	3M	1,0218	0	6	0,3585	-0,7252
6M	-0,2360	0	-2	6M	1,3327	0	3	0,5250	-0,6614
12M	-0,0940	0	-1	12M	1,6979	-1	4	0,7741	-0,5030

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2250	0	-2	-0,1350	0,2534	0,7952
2Y	-0,1810	-1	-2	-0,0474	0,3857	0,9424
3Y	-0,1110	-1	-2	0,0528	0,5212	1,0826
4Y	-0,0250	-2	-5	0,1685	0,6618	1,2070
5Y	0,0780	-3	-7	0,2926	0,8001	1,3080
7Y	0,3130	-4	-11	0,5547	1,0404	1,4701
10Y	0,6630	-4	-14	0,8928	1,2766	1,6060
15Y	1,0350	-5	-16	1,2030	1,4567	1,6702
20Y	1,1890	-5	-17	1,3319	1,5121	1,6542
30Y	1,2580	-5	-17	1,3912	1,5113	1,6014

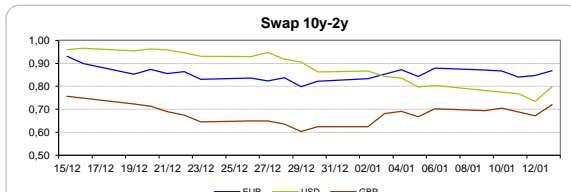
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2280	1	10	1,7710	2,3168	2,5210
2Y	1,4850	2	14	1,9205	2,3440	2,5910
3Y	1,6880	3	14	2,0686	2,4287	2,5485
4Y	1,8340	3	12	2,1546	2,4779	2,6543
5Y	1,9430	4	9	2,2050	2,5189	2,6770
7Y	2,1090	4	3	2,3460	2,5859	2,7233
10Y	2,2700	4	-2	2,4665	2,6505	2,7155
15Y	2,4150	3	-7	2,5445	2,6665	2,7070
20Y	2,4730	3	-9	2,6052	2,6966	2,6880
30Y	2,4930	3	-12	2,6074	2,6180	2,6485

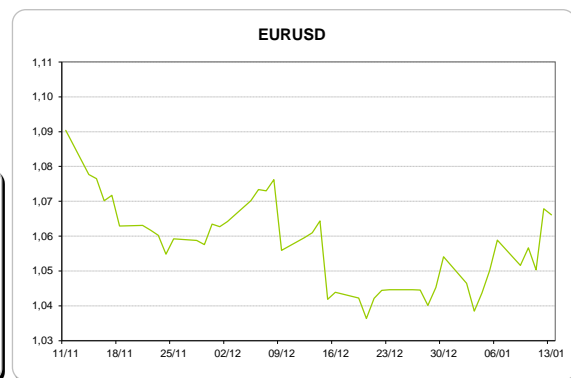
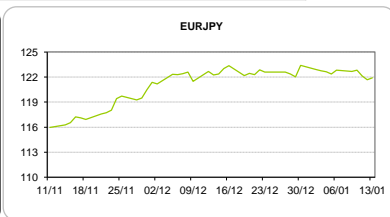
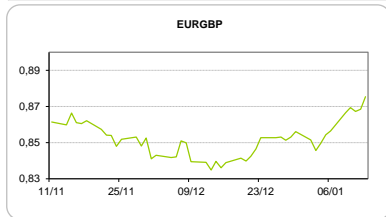


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,61	-0,40	-0,78	OT 2Y	0,220	-0,03	-6,00
JETFUEL	494,75	6,00	-5,50	OT 5Y	1,969	-0,03	-9,20
DIESEL	495,25	0,50	-1,25	OT 10Y	3,906	0,00	13,10
COBRE	5.876,00	128,00	74,00	BUND 10Y	-0,251	3,73	-6,90
ZINCO	2.709,75	26,50	-12,50	SCHATZ 2Y	-0,110	0,00	1,10
OURO	1.194,53	-0,88	36,08	T-NOTE 10Y	3,125	3,68	-11,50
TRIGO	424,00	-2,25	6,50	T-NOTE 2Y	1,752	1,90	-6,90
LICENÇA C02	5,05	0,00	0,24	GILT 10Y	1,374	7,17	-6,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0661	-0,17%	0,48%	1,0708	1,0759	1,0878
EUR/GBP	0,87548	-0,81%	-4,64%	0,8774	0,8794	0,8838
EUR/JPY	121,91	-0,18%	0,30%	121,91	121,91	121,91
EUR/CHF	1,0725	0,05%	0,29%	1,0714	1,0701	1,0675
EUR/BRL	3,4039	-0,55%	3,95%	3,5044	3,5978	3,7714
EUR/PLN	4,3842	-0,29%	0,93%	4,4100	4,4356	4,4876

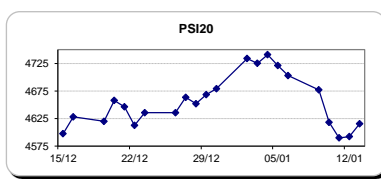


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0661	0,8755	121,91	1,0725	9,4736	7,4353	1,3957	1,42057	3,4039	9,0413
USD	0,9411	-	0,8212	115,01	1,0098	8,9192	6,9968	1,3123	1,3350	3,2141	8,5031

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,942	0,33	2,02
BANCO BPI	1,129	0,00	-0,18
BCP	0,8690	5,72	-18,86
MONTEPIO	0,413	0,00	-1,90
CORT. AMORIM	8,674	-0,54	2,05
CTT	6,100	-0,38	-5,35
EDP	2,774	0,25	-4,15
EDP R	5,811	0,89	-3,73
GALP	14,450	1,47	1,83
J MARTINS	15,855	-1,28	7,56
MOTA ENGIL	1,627	-1,57	1,06
NOS	5,342	0,60	-5,25
PHAROL	0,230	1,77	11,11
NAVIGATOR	3,334	0,42	2,11
REN	2,599	0,39	-3,67
SEMAPA	13,015	1,24	-2,87
SONAE CAP.	0,706	-1,12	-5,61
SONAE SGPS	0,842	1,08	-3,66

Maiores ganhos/perdas	
Título	Variação %
BCP	5,72
PHAROL	1,77
GALP	1,47
SEMAPA	1,24
SONAE SGPS	1,08
CTT	-0,38
CORT. AMORIM	-0,54
SONAE CAP.	-1,12
J MARTINS	-1,28
MOTA ENGIL	-1,57



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.615,43	0,50%	-1,36%	5.238,36	4.175,28
CAC40	4.922,49	1,20%	1,24%	4.929,60	3.892,46
ESTX 50 PR	3.324,34	1,15%	1,03%	3.334,44	2.672,73
XTRA DAX	11.629,18	0,94%	1,29%	11.692,27	8.699,29
S&P 500	2.276,20	0,24%	1,65%	2.282,10	1.810,10
IBEX 35	9.511,60	1,11%	1,71%	9.552,10	7.579,80
NIKKEI 225	19.287,28	0,80%	0,90%	19.615,40	14.864,01

