

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

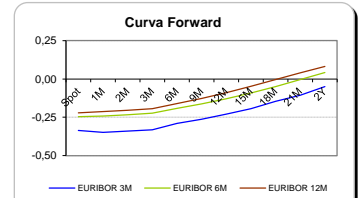
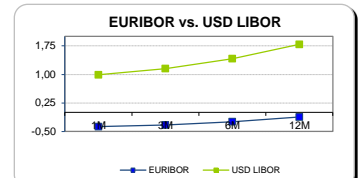
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RENTA FIXA

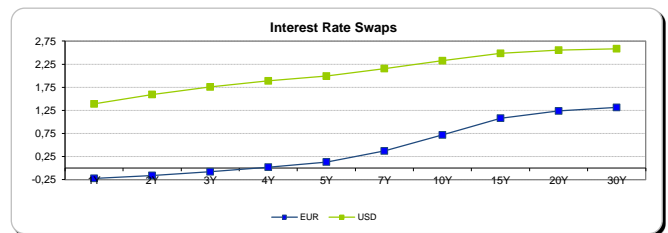
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,9900	0	10	0,2554	-0,7740
3M	-0,3320	0	0	3M	1,1551	0	3	0,3398	-0,7332
6M	-0,2420	0	0	6M	1,4154	-1	-1	0,4854	-0,6758
12M	-0,1200	0	-1	12M	1,7890	-1	-3	0,7028	-0,5110

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2200	0	-2	-0,0906	0,3054	0,8350
2Y	-0,1590	0	-7	-0,0043	0,4470	0,9590
3Y	-0,0780	-1	-11	0,1033	0,5740	1,0825
4Y	0,0200	0	-14	0,2223	0,7015	1,1930
5Y	0,1310	0	-16	0,3420	0,8260	1,2867
7Y	0,3720	0	-17	0,5866	1,0450	1,4390
10Y	0,7160	0	-18	0,8999	1,2680	1,5615
15Y	1,0830	0	-20	1,1938	1,4342	1,6175
20Y	1,2370	-1	-21	1,3074	1,4749	1,5975
30Y	1,3150	-1	-22	1,3479	1,4556	1,5309

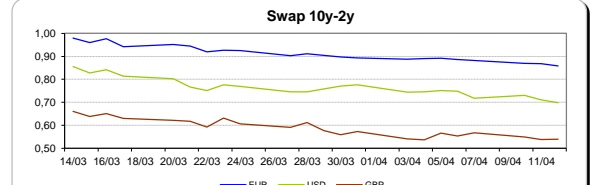
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3900	0	-2	1,7258	2,2024	2,4400
2Y	1,5930	2	-10	1,8475	2,2727	2,4800
3Y	1,7580	2	-16	1,9763	2,3342	2,5205
4Y	1,8880	3	-20	2,0652	2,3675	2,5560
5Y	1,9930	3	-21	2,1245	2,4125	2,6145
7Y	2,1560	4	-23	2,2630	2,4905	2,6455
10Y	2,3250	3	-24	2,3785	2,5745	2,6835
15Y	2,4850	3	-23	2,5189	2,6245	2,6980
20Y	2,5540	2	-23	2,5455	2,6415	2,6830
30Y	2,5840	2	-22	2,5570	2,6130	2,6455

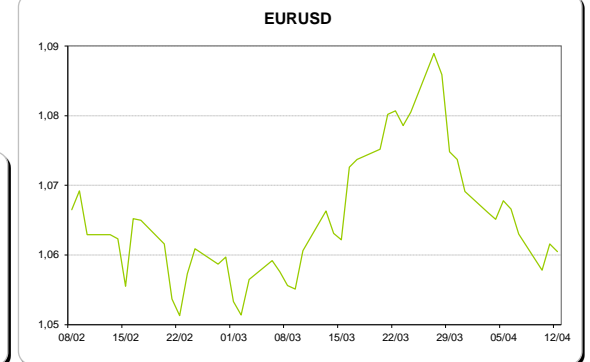
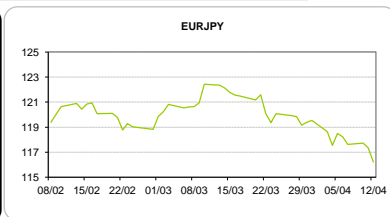
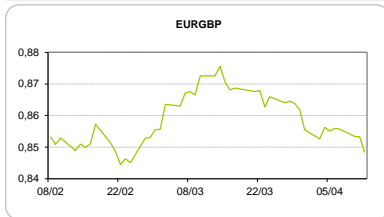


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,89	-0,34	4,26	OT 2Y	0,369	-0,03	29,70
JETFUEL	499,75	-1,75	37,50	OT 5Y	2,219	0,01	48,90
DIESEL	502,50	0,25	38,00	OT 10Y	3,861	0,01	-15,40
COBRE	5.768,00	20,00	35,00	BUND 10Y	-0,242	-0,37	-30,30
ZINCO	2.547,25	-46,25	-150,75	SCHATZ 2Y	-0,215	1,14	-8,90
OURO	1.273,32	-1,25	68,59	T-NOTE 10Y	3,018	-0,95	-28,80
TRIGO	434,75	1,50	-5,75	T-NOTE 2Y	1,749	-0,76	-20,90
LICENÇA C02	4,92	0,05	-0,25	GILT 10Y	0,999	0,00	-22,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0605	-0,10%	-0,54%	1,0653	1,0705	1,0820
EUR/GBP	0,8484	0,58%	2,85%	0,8502	0,8520	0,8561
EUR/JPY	116,22	0,98%	5,27%	116,22	116,22	116,22
EUR/CHF	1,0673	0,11%	0,55%	1,0661	1,0647	1,0619
EUR/BRL	3,3434	-0,45%	0,46%	3,4277	3,5043	3,6502
EUR/PLN	4,2469	0,00%	1,91%	4,2692	4,2919	4,3377

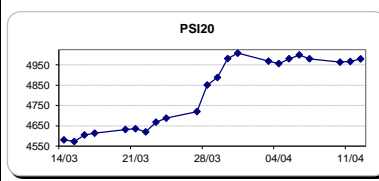


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0605	0,8484	116,22	1,0673	9,5740	7,4369	1,4115	1,41781	3,3434	9,1134
USD	0,9417	-	0,7994	109,55	1,0049	9,0109	7,0031	1,3269	1,3349	3,1472	8,5765

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,164	0,00	7,76
BANCO BPI	1,050	-1,04	-7,16
BCP	0,1800	-0,06	-2,42
MONTEPIO	0,409	-1,92	-2,85
CORT. AMORIM	10,640	0,47	25,18
CTT	5,150	1,22	-20,09
EDP	3,165	0,03	9,36
EDP R	6,990	0,00	15,81
GALP	14,650	0,79	3,24
J MARTINS	16,760	0,54	13,70
MOTA ENGIL	2,309	5,77	43,42
NOS	5,161	0,90	-8,46
PHAROL	0,339	-6,61	63,77
NAVIGATOR	3,780	-0,40	15,77
REN	2,754	0,15	2,08
SEMAPA	14,500	0,00	8,21
SONAE CAP.	0,856	-1,50	14,44
SONAE SGPS	0,915	0,22	4,69

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	5,77
CTT	1,22
NOS	0,90
GALP	0,79
J MARTINS	0,54
NAVIGATOR	-0,40
BANCO BPI	-1,04
SONAE CAP.	-1,50
MONTEPIO	-1,92
PHAROL	-6,61



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.979,35	0,25%	6,41%	5.125,03	4.175,28
CAC40	5.101,11	-0,01%	4,91%	5.142,81	3.955,98
ESTX 50 PR	3.468,51	-0,04%	5,41%	3.508,11	2.678,27
XTRA DAX	12.154,70	0,13%	5,87%	12.375,58	9.214,10
S&P 500	2.343,72	-0,41%	4,70%	2.400,98	1.991,68
IBEX 35	10.360,50	-0,54%	10,78%	10.534,50	7.579,80
NIKKEI 225	18.552,61	-1,04%	-2,94%	19.668,01	14.864,01

