

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

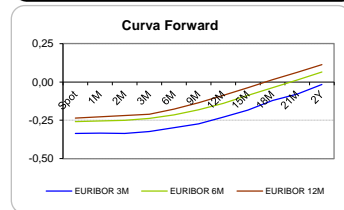
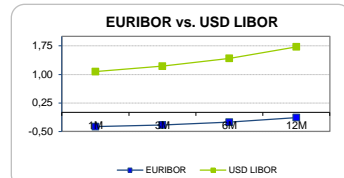
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RENTA FIXA

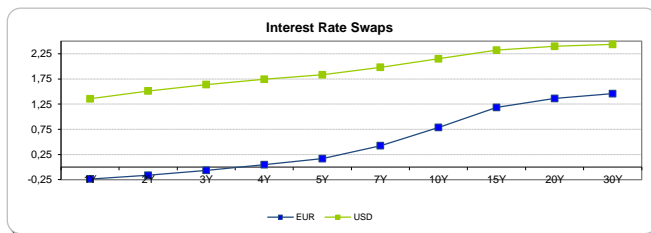
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,0759	2	8	0,2523	-0,7874
3M	-0,3290	0	0	3M	1,2181	1	5	0,2926	-0,7296
6M	-0,2550	0	-1	6M	1,4224	0	0	0,4314	-0,6618
12M	-0,1310	0	-1	12M	1,7265	0	-5	0,6268	-0,4910

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2360	0	0	-0,0897	0,3771	0,9247
2Y	-0,1620	0	-2	0,0108	0,5133	1,0665
3Y	-0,0660	0	-3	0,1329	0,6498	1,1966
4Y	0,0460	0	-3	0,2608	0,7888	1,3158
5Y	0,1680	0	-3	0,3918	0,9203	1,4113
7Y	0,4230	0	-2	0,6510	1,1555	1,5876
10Y	0,7850	0	0	0,9959	1,3999	1,7364
15Y	1,1840	1	2	1,3225	1,5949	1,8171
20Y	1,3600	1	3	1,4626	1,6573	1,8082
30Y	1,4550	1	5	1,5249	1,6530	1,7524

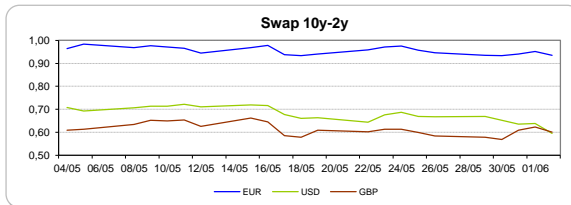
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3560	0	-4	1,6352	2,0019	2,2630
2Y	1,5090	-1	-7	1,7190	2,0642	2,3208
3Y	1,6380	-2	-9	1,8268	2,1304	2,3275
4Y	1,7420	-2	-11	1,8995	2,1902	2,4050
5Y	1,8300	-2	-12	1,9699	2,2419	2,4406
7Y	1,9810	-2	-13	2,0910	2,3270	2,4994
10Y	2,1500	-3	-13	2,2276	2,4149	2,5425
15Y	2,3200	-3	-12	2,3510	2,4794	2,5275
20Y	2,3950	-3	-12	2,4033	2,4976	2,5185
30Y	2,4350	-2	-11	2,4198	2,4500	2,5137

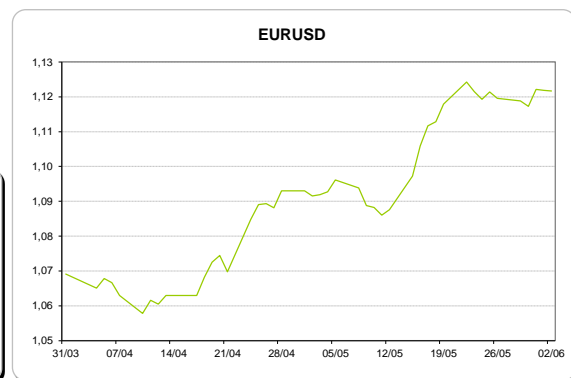
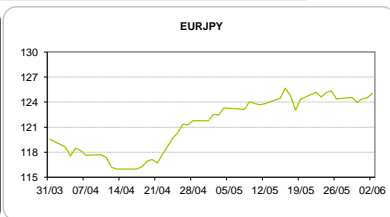
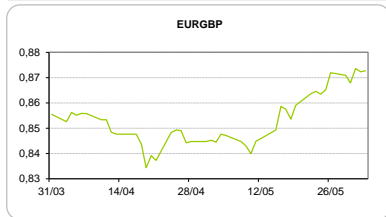


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,98	-0,65	-0,78	OT 2Y	0,268	0,00	-13,00
JETFUEL	459,00	-11,25	-4,75	OT 5Y	1,432	0,02	-50,40
DIESEL	447,25	-10,25	-8,50	OT 10Y	3,035	0,04	-43,00
COBRE	5.702,50	17,00	-36,50	BUND 10Y	-0,200	-3,02	-7,40
ZINCO	2.559,75	-30,25	-60,50	SCHATZ 2Y	-0,126	-1,37	-3,00
OURO	1.275,60	9,65	20,50	T-NOTE 10Y	2,907	-4,88	-14,70
TRIGO	429,75	0,75	-24,25	T-NOTE 2Y	1,786	-2,28	-6,90
LICENÇA C02	5,15	0,07	0,70	GILT 10Y	1,057	-2,48	-6,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1217	-0,02%	2,77%	1,1271	1,1327	1,1445
EUR/GBP	0,87268	-0,04%	-3,15%	0,8744	0,8763	0,8801
EUR/JPY	125,02	-0,39%	-1,98%	125,02	125,02	125,02
EUR/CHF	1,0871	0,21%	-0,30%	1,0860	1,0847	1,0821
EUR/BRL	3,6522	-0,25%	-5,67%	3,7443	3,8221	3,9828
EUR/PLN	4,1840	0,21%	0,45%	4,2067	4,2297	4,2768

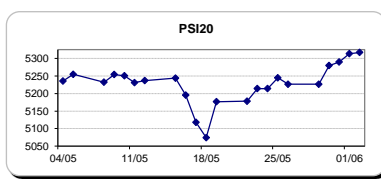


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1217	0,8727	125,02	1,0871	9,7279	7,4396	1,5211	1,51503	3,6522	9,4968
USD	0,8871	-	0,7763	110,455	0,9639	8,6477	6,5990	1,3515	1,3446	3,2398	8,4382

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,400	0,20	13,87
BANCO BPI	1,066	0,47	-5,75
BCP	0,2375	2,72	28,75
MONTEPIO	0,650	-12,99	54,39
CORT. AMORIM	12,660	3,35	48,94
CTT	5,580	0,58	-13,42
EDP	3,240	-1,34	11,96
EDP R	6,950	-0,59	15,14
GALP	13,720	-0,47	-3,31
J MARTINS	17,600	0,23	19,40
MOTA ENGIL	2,715	-0,69	68,63
NOS	5,550	0,63	-1,56
PHAROL	0,267	-0,74	28,99
NAVIGATOR	3,974	-2,41	21,72
REN	2,853	-0,52	5,74
SEMAPA	16,855	0,93	25,78
SONAE CAP.	0,886	1,37	18,45
SONAE SGPS	0,920	-0,65	5,26

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	3,35
BCP	2,72
SONAE CAP.	1,37
SEMAPA	0,93
NOS	0,63
MOTA ENGIL	-0,69
PHAROL	-0,74
EDP	-1,34
NAVIGATOR	-2,41
MONTEPIO	-12,99



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.317,41	0,07%	13,64%	5.343,75	4.175,28
CAC40	5.343,41	0,47%	9,89%	5.442,10	3.955,98
ESTX 50 PR	3.591,82	0,70%	9,16%	3.666,80	2.678,27
XTRA DAX	12.822,94	1,25%	11,69%	12.878,59	9.214,10
S&P 500	2.437,00	0,29%	8,85%	2.437,24	1.991,68
IBEX 35	10.905,90	0,23%	16,61%	11.184,40	7.579,80
NIKKEI 225	20.177,28	1,60%	5,56%	20.239,81	14.864,01

