

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

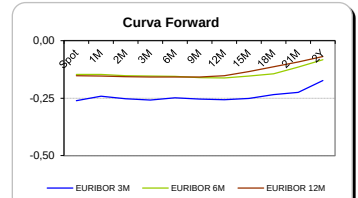
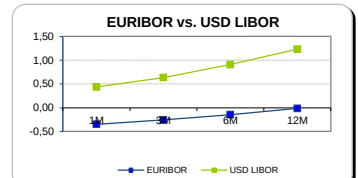
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RENTA FIXA

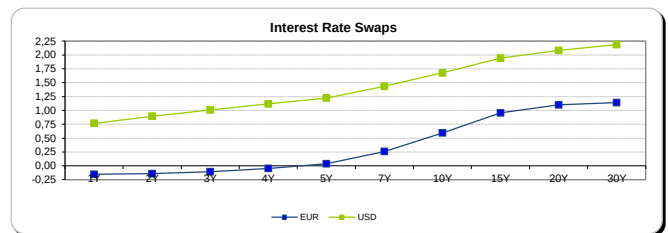
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3460	0	-1	1M	0,4359	0	0	0,5094	-0,7800
3M	-0,2550	0	-1	3M	0,6341	0	0	0,5890	-0,7318
6M	-0,1440	0	-1	6M	0,9071	0	0	0,7351	-0,6460
12M	-0,0130	0	-1	12M	1,2301	0	1	1,0065	-0,5232

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1530	0	-1	-0,1548	0,1019	0,6227
2Y	-0,1420	0	0	-0,1110	0,2265	0,7676
3Y	-0,1090	-1	0	-0,0398	0,3574	0,9036
4Y	-0,0480	-1	0	0,0577	0,4948	1,0192
5Y	0,0370	-2	1	0,1695	0,6293	1,1094
7Y	0,2590	-2	3	0,4158	0,8557	1,2682
10Y	0,5940	-3	6	0,7311	1,0845	1,4018
15Y	0,9560	-4	10	1,0270	1,2544	1,4539
20Y	1,0990	-4	12	1,1398	1,2927	1,4165
30Y	1,1410	-5	14	1,1523	1,2471	1,3185

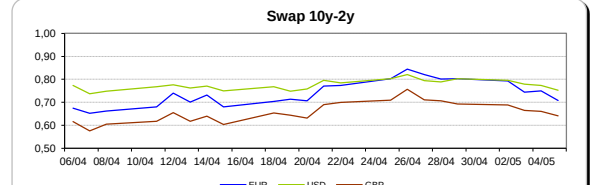
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7660	-3	0	0,9977	1,3820	1,8165
2Y	0,8940	-4	1	1,0800	1,4900	1,8950
3Y	1,0060	-5	1	1,1805	1,5965	1,9585
4Y	1,1160	-6	0	1,2830	1,6895	2,0180
5Y	1,2240	-7	0	1,3870	1,7665	2,0995
7Y	1,4340	-6	0	1,5640	1,9015	2,1750
10Y	1,6780	-6	1	1,7740	2,0565	2,2650
15Y	1,9430	-5	2	1,9935	2,1960	2,3380
20Y	2,0820	-5	3	2,1010	2,2515	2,3585
30Y	2,1890	-5	3	2,1825	2,2895	2,3625

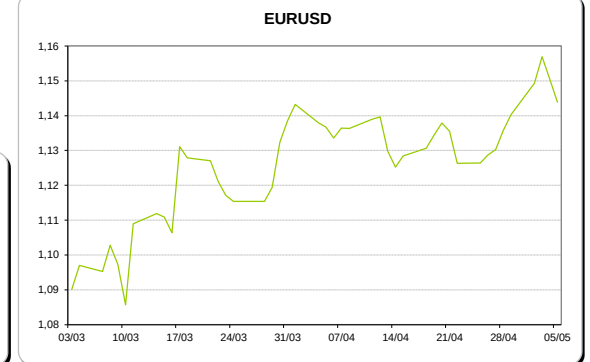
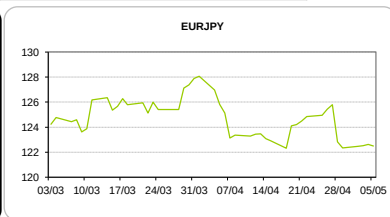
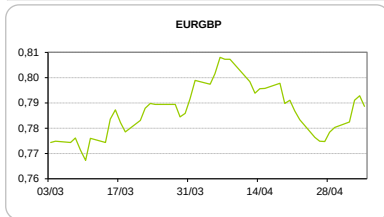


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,62	1,00	7,59	OT 2Y	0,649	0,04	4,70
JETFUEL	423,25	-3,50	53,25	OT 5Y	1,995	0,11	7,50
DIESEL	402,75	1,00	70,00	OT 10Y	3,271	0,12	12,20
COBRE	4.841,00	-53,00	106,50	BUND 10Y	-0,268	-4,62	4,20
ZINCO	1.882,00	-9,50	32,75	SCHATZ 2Y	0,076	-1,38	-1,80
OURO	1.276,47	-3,18	45,11	T-NOTE 2Y	2,523	-1,21	2,60
TRIGO	463,50	-7,75	-17,25	T-NOTE 10Y	1,236	-0,75	0,40
LICENÇA C02	6,24	0,11	1,00	GILT 10Y	1,724	-5,50	7,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1439	-0,57%	0,63%	1,1472	1,1509	1,1594
EUR/GBP	0,7886	0,54%	1,65%	0,7906	0,7927	0,7972
EUR/JPY	122,51	0,09%	2,69%	122,51	122,51	122,51
EUR/CHF	1,1046	-0,42%	-1,46%	1,1032	1,1016	1,0987
EUR/BRL	4,0223	1,36%	4,13%	4,1528	4,2790	4,5088
EUR/PLN	4,4023	-0,04%	-3,06%	4,4224	4,4411	4,4744

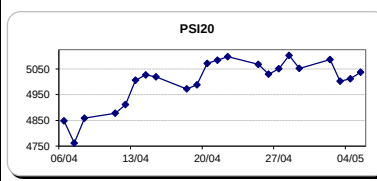


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1439	0.7886	122.51	1.1046	9.2475	7.4406	1.4656	1.52723	4.0223	9.3082
USD	0.8774	-	0.6899	107.41	0.9681	8.1101	6.5272	1.2856	1.3389	3.5437	8.1703

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,459	2,76	-27,48
BANCO BPI	1,110	-0,72	1,74
BCP	0,035	-4,32	-27,57
MONTEPIO	0,576	-0,69	-12,06
CORT. AMORIM	6,106	-0,36	2,66
CTT	8,072	0,34	-8,83
EDP	3,222	1,64	-2,98
EDP R	6,911	1,75	-4,68
GALP	11,965	1,23	11,61
J MARTINS	14,230	0,21	18,63
MOTA ENGIL	1,809	0,78	-6,03
NOS	6,471	1,08	-10,70
PHAROL	0,136	0,00	-49,82
NAVIGATOR	2,924	2,13	-18,69
REN	2,684	1,36	-3,52
SEMAPA	10,960	0,97	-13,67
SONAE CAP.	0,654	1,87	28,24
SONAE SGPS	0,950	1,06	-9,35

Maiores ganhos/perdas	
Título	Variação %
ALTRI	2,76
NAVIGATOR	2,13
SONAE CAP.	1,87
EDP R	1,75
EDP	1,64
CORT. AMORIM	-0,36
MONTEPIO	-0,69
BANCO BPI	-0,72
BCP	-4,32



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.037,03	0,50%	-5,20%	6.219,53	4.455,16
CAC40	4.319,46	-0,11%	-6,85%	5.217,80	3.892,46
ESTX 50 PR	2.940,35	0,05%	-10,01%	3.714,26	2.672,73
XTRA DAX	9.851,86	0,24%	-8,30%	11.920,31	8.699,29
S&P 500	2.057,48	0,31%	0,66%	2.134,72	1.810,10
IBEX 35	8.689,40	0,41%	-8,96%	11.612,60	7.746,30
NIKKEI 225	16.147,38	-3,11%	-15,16%	20.952,71	14.865,77

