

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

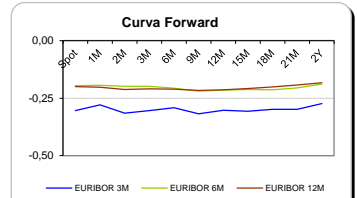
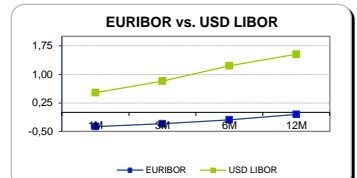
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RENTA FIXA

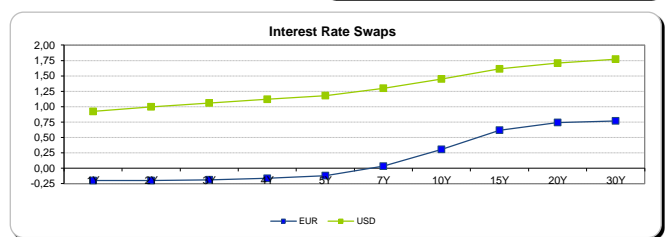
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,5222	0	3	0,2741	-0,8064
3M	-0,2980	0	0	3M	0,8254	1	10	0,3875	-0,7386
6M	-0,1920	0	0	6M	1,2290	1	18	0,5188	-0,6554
12M	-0,0470	0	0	12M	1,5329	1	16	0,7318	-0,4900

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2002	0	0	-0,2146	-0,1086	0,2385
2Y	-0,2000	1	1	-0,2001	-0,0366	0,3584
3Y	-0,1880	2	2	-0,1690	0,0551	0,4791
4Y	-0,1640	2	1	-0,1180	0,1614	0,5873
5Y	-0,1180	2	0	-0,0468	0,2719	0,6735
7Y	0,0340	3	-3	0,1370	0,4718	0,8163
10Y	0,3080	3	-6	0,4024	0,6727	0,9370
15Y	0,6190	4	-7	0,6503	0,8222	0,9866
20Y	0,7430	4	-8	0,7450	0,8553	0,9533
30Y	0,7700	4	-8	0,7480	0,8136	0,8685

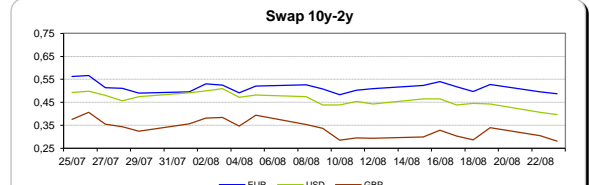
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9230	2	11	1,0521	1,2521	1,4725
2Y	0,9990	3	10	1,1000	1,2920	1,5155
3Y	1,0600	3	9	1,1380	1,3662	1,5345
4Y	1,1200	3	9	1,2018	1,4195	1,5900
5Y	1,1800	3	8	1,2570	1,4480	1,6511
7Y	1,3000	3	6	1,3425	1,5285	1,6810
10Y	1,4510	3	3	1,4645	1,6145	1,7325
15Y	1,6150	2	-1	1,6017	1,6790	1,7630
20Y	1,7080	2	-4	1,6490	1,7285	1,7670
30Y	1,7730	2	-6	1,6920	1,7425	1,7880

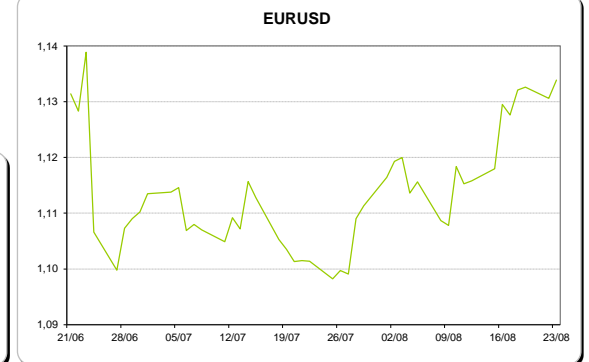
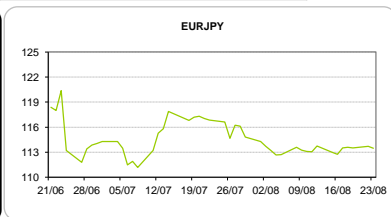
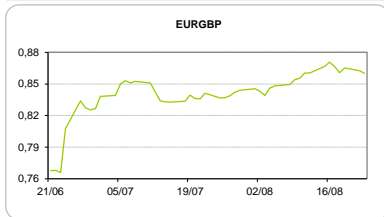


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,77	0,61	3,68	OT 2Y	0,511	-0,09	-17,40
JETFUEL	441,25	-2,25	41,75	OT 5Y	1,856	-0,03	-6,80
DIESEL	437,25	-5,75	38,25	OT 10Y	3,011	-0,02	-4,00
COBRE	4.758,00	-49,50	-171,50	BUND 10Y	-0,563	-1,49	-9,50
ZINCO	2.276,50	-5,75	32,25	SCHATZ 2Y	-0,005	-0,46	-1,00
OURO	1.338,93	-0,17	16,48	T-NOTE 10Y	2,359	0,15	-1,30
TRIGO	428,50	-6,75	-21,75	T-NOTE 2Y	1,262	0,00	1,10
LICENÇA C02	4,95	0,13	0,33	GILT 10Y	0,638	-2,12	-25,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1339	0,29%	3,25%	1,1383	1,1433	1,1530
EUR/GBP	0,85995	0,28%	-2,70%	0,8617	0,8637	0,8673
EUR/JPY	113,48	0,22%	2,78%	113,48	113,48	113,48
EUR/CHF	1,0886	0,09%	-0,41%	1,0870	1,0855	1,0827
EUR/BRL	3,6414	-0,47%	-0,77%	3,7593	3,8808	4,0949
EUR/PLN	4,2999	0,24%	1,41%	4,3245	4,3472	4,3885



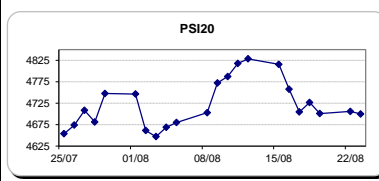
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1339	0,8600	113,48	1,0886	9,4750	7,4433	1,4594	1,48205	3,6414	9,2847
USD	0,8832	-	0,7584	100,14	0,9609	8,3582	6,5734	1,2869	1,3070	3,2057	8,1862

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,584	-0,44	-24,86
BANCO BPI	1,119	-0,18	2,57
BCP	0,018	2,84	-62,97
MONTEPIO	0,474	0,00	-27,63
CORT. AMORIM	7,968	-3,65	33,96
CTT	6,735	-2,46	-23,93
EDP	3,010	0,33	-9,36
EDP R	6,952	-0,19	-4,11
GALP	13,165	0,00	22,81
J MARTINS	14,770	-0,07	23,13
MOTA ENGIL	1,704	-0,18	-11,48
NOS	5,791	0,22	-20,08
PHAROL	0,182	1,11	-15,77
NAVIGATOR	2,970	0,00	-14,92
REN	2,640	-0,60	-5,10
SEMAPA	11,805	0,21	-7,01
SONAE CAP.	0,625	-1,26	22,55
SONAE SGPS	0,714	-1,24	-31,87

Maiores ganhos/perdas	
Título	Variação %
BCP	2,84
PHAROL	1,11
EDP	0,33
NOS	0,22
SEMAPA	0,21
REN	-0,60
SONAE SGPS	-1,24
SONAE CAP.	-1,26
CTT	-2,46
CORT. AMORIM	-3,65



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.699,93	-0,12%	-11,54%	5.625,06	4.175,28
CAC40	4.421,45	0,72%	-4,65%	5.011,65	3.892,46
ESTX 50 PR	2.993,73	1,13%	-8,38%	3.524,04	2.672,73
XTRA DAX	10.592,88	0,94%	-1,40%	11.430,87	8.699,29
S&P 500	2.191,18	0,39%	7,20%	2.193,81	1.810,10
IBEX 35	8.580,90	1,33%	-10,09%	10.631,60	7.579,80
NIKKEI 225	16.497,36	-0,61%	-13,33%	20.012,40	14.864,01

