

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

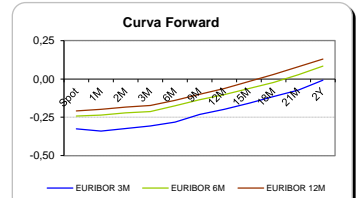
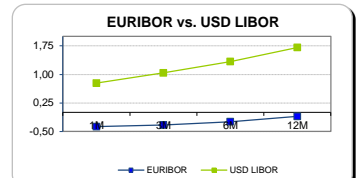
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RENTA FIXA

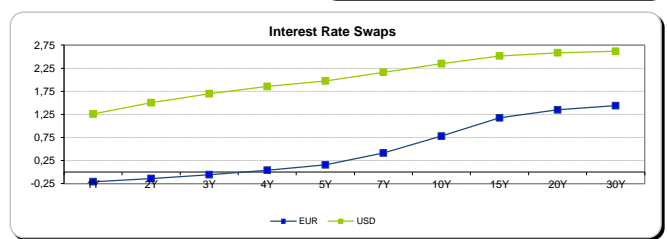
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,7700	0	0	0,2649	-0,7894
3M	-0,3280	0	0	3M	1,0390	0	2	0,3621	-0,7244
6M	-0,2410	0	-1	6M	1,3379	0	1	0,5204	-0,6624
12M	-0,1040	0	-1	12M	1,7104	1	1	0,7529	-0,5080

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2090	0	2	-0,0617	0,3630	0,9530
2Y	-0,1370	1	4	0,0319	0,5030	1,1009
3Y	-0,0540	1	5	0,1421	0,6520	1,2407
4Y	0,0430	1	7	0,2679	0,8010	1,3660
5Y	0,1580	1	8	0,4039	0,9430	1,4680
7Y	0,4130	2	10	0,6792	1,1880	1,6320
10Y	0,7800	2	11	1,0257	1,4367	1,7804
15Y	1,1760	3	13	1,3542	1,6256	1,8440
20Y	1,3480	4	14	1,4889	1,6820	1,8276
30Y	1,4370	5	14	1,5414	1,6656	1,7548

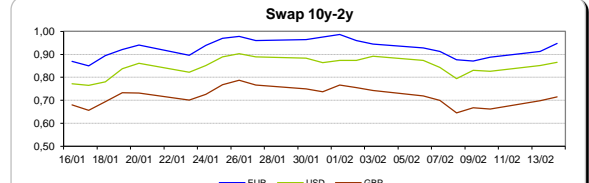
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2570	1	4	1,8235	2,4417	2,6850
2Y	1,5030	2	4	1,9880	2,5145	2,7250
3Y	1,6990	3	4	2,1488	2,5500	2,7405
4Y	1,8540	4	5	2,2547	2,6020	2,7850
5Y	1,9770	4	7	2,3190	2,6450	2,8395
7Y	2,1640	5	9	2,4480	2,7130	2,8510
10Y	2,3500	5	12	2,5770	2,7800	2,8760
15Y	2,5150	5	13	2,6860	2,8160	2,8260
20Y	2,5860	5	14	2,7494	2,8200	2,8050
30Y	2,6160	4	15	2,7497	2,7250	2,7940

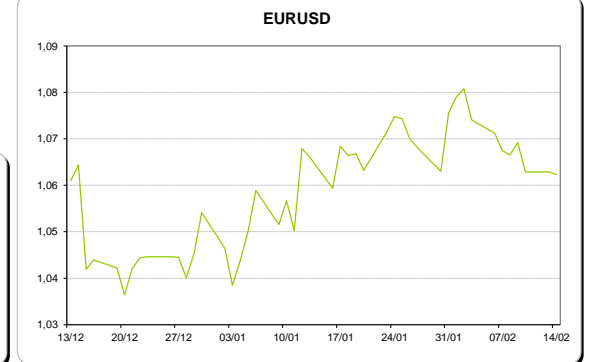
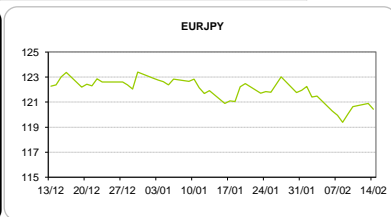
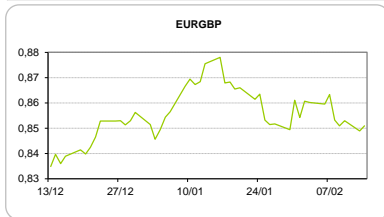


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,89	0,30	-0,02	OT 2Y	0,047	-0,05	-17,30
JETFUEL	490,50	-10,00	0,25	OT 5Y	1,922	-0,02	-4,70
DIESEL	493,75	-13,00	3,50	OT 10Y	4,042	0,04	13,60
COBRE	6.127,00	16,00	197,00	BUND 10Y	-0,253	2,56	0,00
ZINCO	2.915,50	-9,00	128,00	SCHATZ 2Y	-0,188	-0,23	-7,80
OURO	1.224,57	-0,61	26,99	T-NOTE 10Y	3,173	5,47	7,40
TRIGO	463,75	-3,25	24,00	T-NOTE 2Y	1,741	3,79	0,40
LICENÇA C02	5,11	0,21	0,06	GILT 10Y	1,309	2,07	-6,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0623	-0,06%	0,27%	1,0666	1,0717	1,0837
EUR/GBP	0,85098	-0,24%	3,18%	0,8527	0,8546	0,8590
EUR/JPY	120,43	0,39%	0,40%	120,43	120,43	120,43
EUR/CHF	1,0652	0,09%	0,66%	1,0640	1,0627	1,0598
EUR/BRL	3,2885	0,28%	4,54%	3,3739	3,4633	3,6247
EUR/PLN	4,3038	0,15%	1,65%	4,3272	4,3514	4,4010



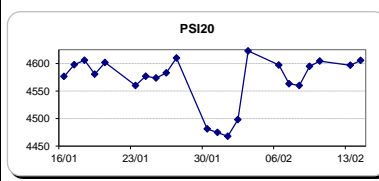
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0623	0,8510	120,43	1,0652	9,4583	7,4362	1,3845	1,3845	3,2885	8,8945
USD	0,9464	-	0,8022	114,385	1,0079	8,9435	7,0377	1,3100	1,3110	3,1226	8,4094

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,108	0,32	6,31
BANCO BPI	0,931	-1,79	-17,68
BCP	0,1451	0,00	-21,34
MONTEPIO	0,450	8,70	6,89
CORT. AMORIM	9,672	0,12	13,79
CTT	4,980	0,61	-22,73
EDP	2,817	0,61	-2,66
EDP R	6,213	1,02	2,93
GALP	13,810	-0,72	-2,68
J MARTINS	16,220	0,37	10,04
MOTA ENGIL	1,644	0,24	2,11
NOS	5,233	-0,29	-7,18
PHAROL	0,380	-1,04	83,57
NAVIGATOR	3,464	-0,14	6,09
REN	2,627	0,42	-2,63
SEMAPA	13,430	0,60	0,22
SONAE CAP.	0,690	0,29	-7,75
SONAE SGPS	0,826	0,61	-5,49

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	8,70
EDP R	1,02
SONAE SGPS	0,61
EDP	0,61
CTT	0,61
NAVIGATOR	-0,14
NOS	-0,29
GALP	-0,72
PHAROL	-1,04
BANCO BPI	-1,79



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.605,56	0,19%	-1,57%	5.222,69	4.175,28
CAC40	4.895,82	0,16%	0,69%	4.929,60	3.922,71
ESTX 50 PR	3.308,89	0,11%	0,56%	3.342,47	2.678,27
XTRA DAX	11.771,81	-0,02%	2,53%	11.893,08	8.815,77
S&P 500	2.328,11	-0,01%	3,99%	2.331,58	1.833,40
IBEX 35	9.510,20	0,28%	1,69%	9.623,50	7.579,80
NIKKEI 225	19.238,98	-1,13%	0,65%	19.615,40	14.864,01

