

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

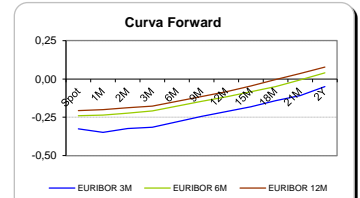
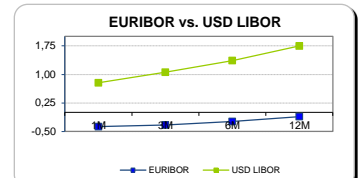
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RENTA FIXA

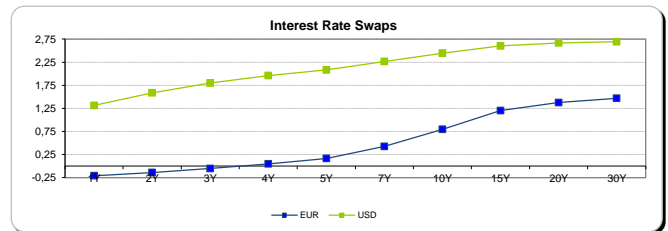
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,7806	1	1	0,2634	-0,7896
3M	-0,3290	0	0	3M	1,0565	1	3	0,3581	-0,7264
6M	-0,2390	0	0	6M	1,3638	2	3	0,5214	-0,6646
12M	-0,1090	0	-1	12M	1,7451	2	4	0,7528	-0,5102

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2070	0	2	-0,0831	0,3016	0,8609
2Y	-0,1370	0	4	-0,0027	0,4438	1,0170
3Y	-0,0510	0	6	0,0981	0,5800	1,1543
4Y	0,0500	-1	8	0,2178	0,7279	1,2782
5Y	0,1670	-1	9	0,3457	0,8660	1,3805
7Y	0,4260	-1	11	0,6110	1,1054	1,5480
10Y	0,7980	-2	11	0,9572	1,3516	1,6904
15Y	1,2010	-1	13	1,2774	1,5398	1,7606
20Y	1,3750	-1	14	1,4118	1,5983	1,7454
30Y	1,4680	-1	14	1,4666	1,5887	1,6795

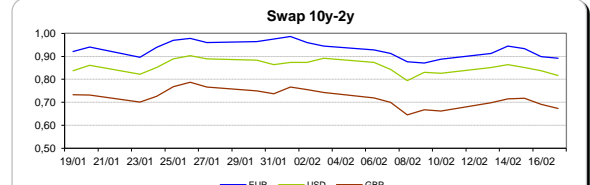
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3130	2	8	1,8154	2,3671	2,6366
2Y	1,5860	3	8	1,9340	2,4346	2,6812
3Y	1,7980	3	9	2,1080	2,5001	2,6650
4Y	1,9600	3	11	2,2035	2,5545	2,7520
5Y	2,0830	2	12	2,2857	2,6010	2,7715
7Y	2,2680	2	14	2,4134	2,6751	2,8284
10Y	2,4450	2	16	2,5466	2,7190	2,8230
15Y	2,6020	2	16	2,6340	2,7710	2,8100
20Y	2,6690	2	16	2,6760	2,8044	2,7905
30Y	2,6930	1	16	2,6720	2,6900	2,7260

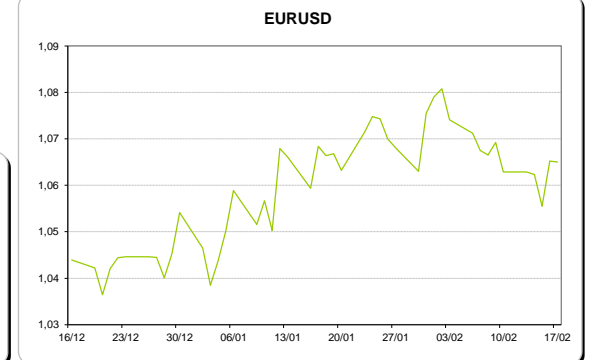
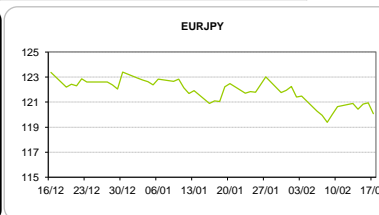
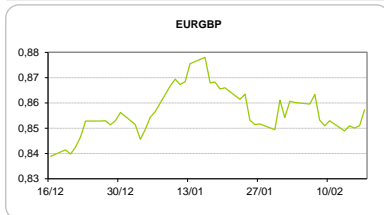


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,57	-0,08	-0,37	OT 2Y	0,012	0,01	-16,80
JETFUEL	489,50	0,25	-3,75	OT 5Y	1,873	0,04	-3,00
DIESEL	494,00	-1,25	3,00	OT 10Y	4,028	0,05	19,10
COBRE	5.990,00	-67,00	135,00	BUND 10Y	-0,326	-4,15	-7,20
ZINCO	2.853,25	-13,25	108,25	SCHATZ 2Y	-0,206	-3,19	-8,50
OURO	1.239,02	-0,08	22,02	T-NOTE 2Y	3,105	-2,73	0,00
TRIGO	456,50	-4,75	8,25	T-NOTE 5Y	1,692	-2,65	-3,80
LICENÇA C02	4,96	0,02	-0,04	GILT 10Y	1,191	-5,03	-13,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,065	-0,02%	-0,32%	1,0693	1,0744	1,0865
EUR/GBP	0,8572	-0,71%	1,25%	0,8589	0,8608	0,8651
EUR/JPY	120,08	0,72%	0,85%	120,08	120,08	120,08
EUR/CHF	1,0644	-0,01%	0,81%	1,0632	1,0617	1,0587
EUR/BRL	3,2933	0,17%	4,45%	3,3767	3,4658	3,6250
EUR/PLN	4,3333	-0,31%	0,74%	4,3571	4,3808	4,4295



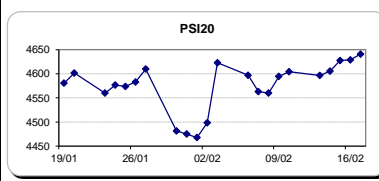
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0650	0,8572	120,08	1,0644	9,4668	7,4332	1,3919	1,38615	3,2933	8,8555
USD	0,9408	-	0,8044	112,825	1,0010	8,8972	6,9928	1,3111	1,3044	3,1034	8,3359

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,287	-0,46	10,95
BANCO BPI	0,953	1,82	-15,74
BCP	0,1510	2,44	-18,14
MONTEPIO	0,430	0,00	2,14
CORT. AMORIM	9,619	-0,84	13,16
CTT	5,097	0,51	-20,92
EDP	2,859	0,14	-1,21
EDP R	6,223	-0,38	3,10
GALP	13,700	-0,07	-3,45
J MARTINS	16,140	0,44	9,50
MOTA ENGIL	1,616	-0,43	0,37
NOS	5,381	1,13	-4,56
PHAROL	0,384	-1,54	85,51
NAVIGATOR	3,466	-0,26	6,16
REN	2,625	-0,87	-2,71
SEMAPA	13,360	0,41	-0,30
SONAE CAP.	0,696	0,87	-6,95
SONAE SGPS	0,819	-0,85	-6,29

Maiores ganhos/perdas	
Título	Variação %
BCP	2,44
BANCO BPI	1,82
NOS	1,13
SONAE CAP.	0,87
CTT	0,51
ALTRI	-0,46
CORT. AMORIM	-0,84
SONAE SGPS	-0,85
REN	-0,87
PHAROL	-1,54



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.640,85	0,26%	-0,82%	5.222,69	4.175,28
CAC40	4.867,58	-0,65%	0,11%	4.932,35	3.955,98
ESTX 50 PR	3.308,81	-0,07%	0,56%	3.342,47	2.678,27
XTRA DAX	11.757,02	0,00%	2,40%	11.893,08	9.125,19
S&P 500	2.342,93	-0,18%	4,65%	2.351,31	1.891,00
IBEX 35	9.500,30	-0,57%	1,58%	9.623,50	7.579,80
NIKKEI 225	19.234,62	-0,58%	0,63%	19.615,40	14.864,01

