

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

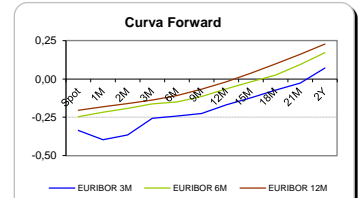
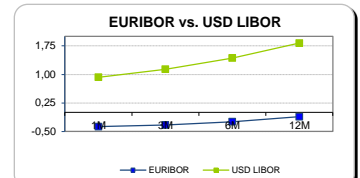
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RENTA FIXA

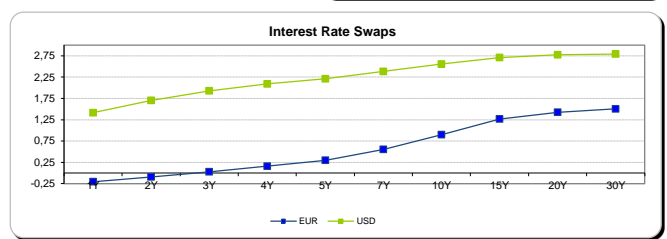
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,9283	2	16	0,2590	-0,7940
3M	-0,3290	0	0	3M	1,1373	1	10	0,3426	-0,7280
6M	-0,2410	0	0	6M	1,4324	0	10	0,4975	-0,6692
12M	-0,1100	0	-1	12M	1,8234	0	12	0,7201	-0,5040

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2035	0	0	-0,0130	0,4874	1,0198
2Y	-0,0930	0	4	0,0984	0,6216	1,1449
3Y	0,0290	0	8	0,2359	0,7531	1,2589
4Y	0,1620	0	12	0,3710	0,8814	1,3661
5Y	0,2990	1	14	0,4979	1,0009	1,4608
7Y	0,5530	1	14	0,7440	1,2150	1,5961
10Y	0,8980	1	11	1,0576	1,4349	1,7370
15Y	1,2680	1	9	1,3503	1,6022	1,7955
20Y	1,4260	1	7	1,4708	1,6507	1,7798
30Y	1,5050	1	6	1,5163	1,6253	1,7136

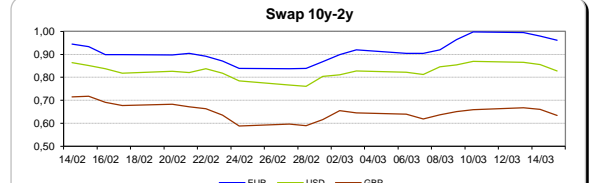
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4150	1	15	2,0200	2,5800	2,7775
2Y	1,7010	1	18	2,1760	2,6300	2,8105
3Y	1,9270	1	20	2,3160	2,6770	2,8265
4Y	2,0890	0	21	2,4040	2,7180	2,8655
5Y	2,2080	0	21	2,4760	2,7520	2,9180
7Y	2,3830	0	19	2,5815	2,8130	2,9335
10Y	2,5550	-1	18	2,7240	2,8755	2,9570
15Y	2,7090	-1	18	2,7935	2,9357	2,9515
20Y	2,7730	-1	17	2,8483	2,9055	2,9265
30Y	2,7930	-1	16	2,8370	2,8540	2,9129

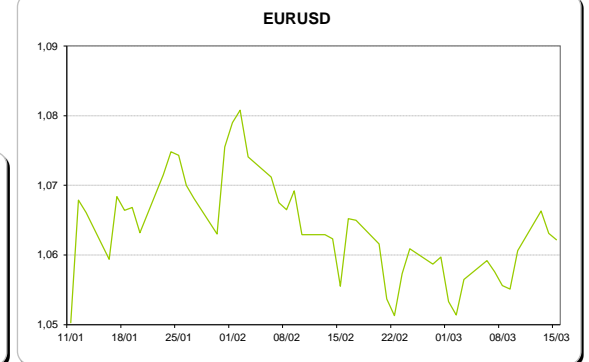
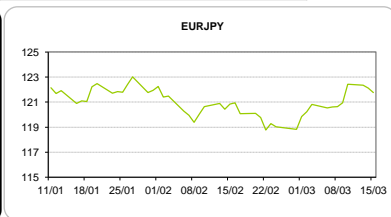
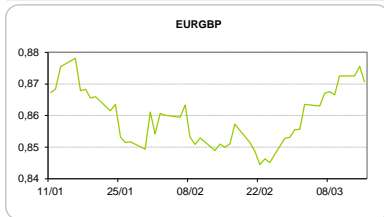


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,43	0,51	-4,67	OT 2Y	0,014	0,02	-7,80
JETFUEL	460,75	9,25	-32,00	OT 5Y	1,706	0,01	-23,40
DIESEL	462,00	8,25	-36,75	OT 10Y	3,992	0,03	-1,30
COBRE	5.835,00	24,00	-201,00	BUND 10Y	-0,008	-4,14	3,40
ZINCO	2.742,50	6,75	-159,25	SCHATZ 2Y	-0,156	-1,83	-5,80
OURO	1.203,22	4,21	-30,50	T-NOTE 10Y	3,282	-1,47	10,70
TRIGO	434,25	3,75	-34,00	T-NOTE 2Y	1,973	0,76	12,60
LICENÇA C02	5,20	0,09	0,13	GILT 10Y	1,178	-2,70	-21,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0622	-0,08%	0,63%	1,0671	1,0724	1,0846
EUR/GBP	0,87073	0,56%	-2,38%	0,8726	0,8744	0,8786
EUR/JPY	121,77	0,30%	-0,76%	121,77	121,77	121,77
EUR/CHF	1,0728	-0,14%	-0,65%	1,0715	1,0701	1,0673
EUR/BRL	3,3602	0,00%	-3,68%	3,4516	3,5337	3,6872
EUR/PLN	4,3080	0,18%	0,06%	4,3322	4,3551	4,4031



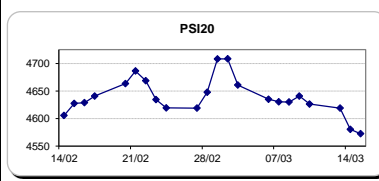
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0622	0,8707	121,77	1,0728	9,5489	7,4335	1,4305	1,39897	3,3602	9,1440
USD	0,9411	-	0,8195	114,75	1,0080	8,9776	6,9960	1,3444	1,3170	3,1598	8,6035

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,101	-1,42	6,13
BANCO BPI	1,048	0,00	-7,34
BCP	0,1583	0,57	-14,18
MONTEPIO	0,420	2,19	-0,24
CORT. AMORIM	9,803	0,15	15,33
CTT	4,823	0,69	-25,17
EDP	2,831	-0,11	-2,18
EDP R	6,119	0,31	1,38
GALP	13,540	0,18	-4,58
J MARTINS	15,605	-0,26	5,87
MOTA ENGIL	1,762	-0,28	9,44
NOS	4,830	-1,97	-14,33
PHAROL	0,387	1,31	86,96
NAVIGATOR	3,553	-0,48	8,82
REN	2,624	-0,46	-2,74
SEMAPA	13,335	0,60	-0,49
SONAE CAP.	0,728	-2,15	-2,67
SONAE SGPS	0,839	-1,18	-4,00

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	2,19
PHAROL	1,31
CTT	0,69
SEMAPA	0,60
BCP	0,57
NAVIGATOR	-0,48
SONAE SGPS	-1,18
ALTRI	-1,42
NOS	-1,97
SONAE CAP.	-2,15



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.572,64	-0,17%	-2,28%	5.222,69	4.175,28
CAC40	4.985,48	0,23%	2,53%	5.022,10	3.955,98
ESTX 50 PR	3.409,32	0,29%	3,61%	3.441,50	2.678,27
XTRA DAX	12.009,87	0,18%	4,61%	12.082,59	9.214,10
S&P 500	2.374,34	0,38%	6,05%	2.400,98	1.991,68
IBEX 35	9.983,20	0,79%	6,75%	10.091,40	7.579,80
NIKKEI 225	19.577,38	-0,16%	2,42%	19.668,01	14.864,01

