

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

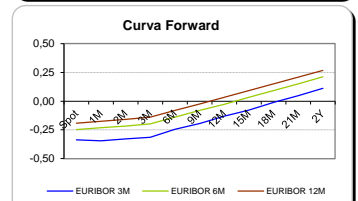
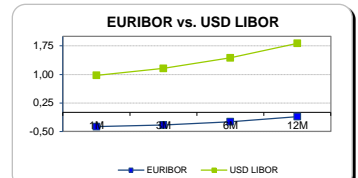
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RENTA FIXA

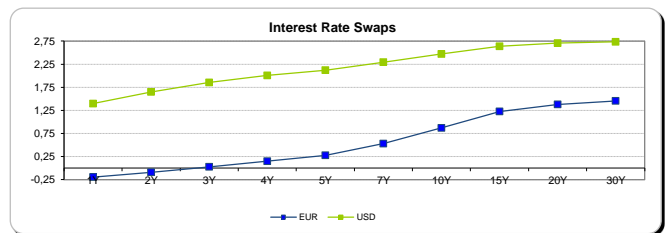
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	0,9772	0	20	0,2564	-0,7920
3M	-0,3290	0	0	3M	1,1562	0	11	0,3418	-0,7280
6M	-0,2410	0	0	6M	1,4349	0	8	0,4965	-0,6646
12M	-0,1060	0	1	12M	1,8159	0	8	0,7324	-0,4986

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1925	0	2	0,0326	0,5280	1,0520
2Y	-0,0890	0	6	0,1493	0,6635	1,1700
3Y	0,0270	-1	10	0,2762	0,7920	1,2820
4Y	0,1490	-1	13	0,4070	0,9155	1,3850
5Y	0,2760	-2	14	0,5345	1,0315	1,4710
7Y	0,5300	-2	15	0,7769	1,2360	1,6190
10Y	0,8690	-2	12	1,0774	1,4488	1,7330
15Y	1,2280	-3	8	1,3654	1,6098	1,7885
20Y	1,3800	-3	6	1,4769	1,6510	1,7715
30Y	1,4560	-3	5	1,5151	1,6264	1,6989

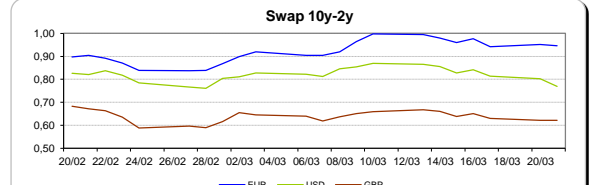
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3960	0	10	1,8660	2,3660	2,6010
2Y	1,6490	0	10	2,0005	2,4260	2,6440
3Y	1,8550	0	11	2,1230	2,4830	2,6740
4Y	2,0050	-1	11	2,2110	2,5330	2,7140
5Y	2,1210	-1	11	2,2860	2,5760	2,7690
7Y	2,2950	-1	11	2,4040	2,6480	2,7960
10Y	2,4710	-1	10	2,5330	2,7270	2,8300
15Y	2,6380	-1	11	2,6490	2,7775	2,8365
20Y	2,7080	-1	10	2,6890	2,7830	2,8175
30Y	2,7350	-1	10	2,6900	2,7445	2,7670

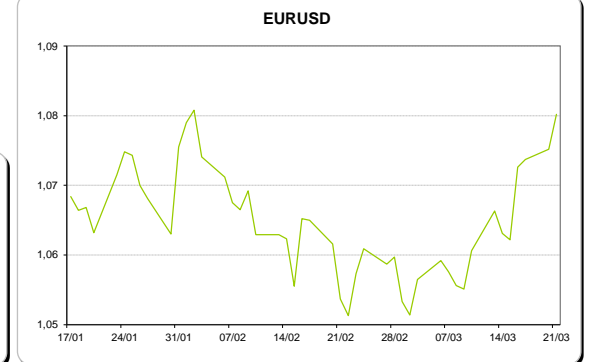
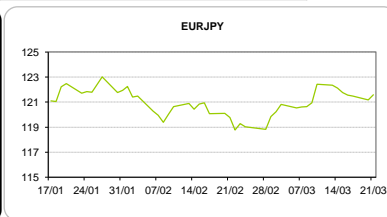
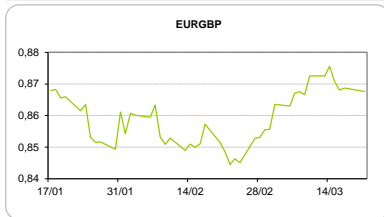


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,10	-0,52	-5,66	OT 2Y	0,638	-0,03	62,60
JETFUEL	462,00	0,75	-33,50	OT 5Y	2,426	-0,04	55,30
DIESEL	464,50	0,75	-35,00	OT 10Y	4,213	-0,02	18,50
COBRE	5.865,00	-55,00	-190,00	BUND 10Y	0,032	1,51	12,40
ZINCO	2.855,25	-20,75	-30,75	SCHATZ 2Y	-0,066	4,12	5,10
OURO	1.245,80	11,46	10,10	T-NOTE 10Y	3,146	-3,38	-1,70
TRIGO	428,00	-2,25	-21,75	T-NOTE 2Y	1,847	-2,66	0,40
LICENÇA C02	4,94	-0,05	-0,11	GILT 10Y	1,227	2,33	-6,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0802	0,47%	2,51%	1,0850	1,0905	1,1021
EUR/GBP	0,86753	0,05%	-2,18%	0,8693	0,8713	0,8754
EUR/JPY	121,58	-0,32%	-1,49%	121,58	121,58	121,58
EUR/CHF	1,0734	-0,09%	-0,88%	1,0722	1,0708	1,0680
EUR/BRL	3,3317	-0,95%	-1,98%	3,4191	3,5014	3,6519
EUR/PLN	4,2774	-0,33%	0,42%	4,3006	4,3239	4,3698



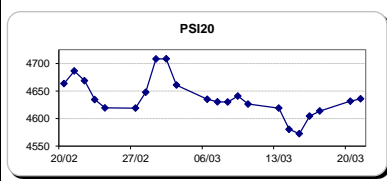
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0802	0,8675	121,58	1,0734	9,5052	7,4364	1,4404	1,40174	3,3317	9,1534
USD	0,9247	-	0,8027	112,09	0,9929	8,7828	6,8754	1,3295	1,2930	3,0744	8,4374

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,141	-1,05	7,17
BANCO BPI	1,060	0,57	-6,28
BCP	0,1683	3,25	-8,76
MONTEPIO	0,432	5,11	2,61
CORT. AMORIM	10,070	-0,30	18,47
CTT	4,829	-0,70	-25,07
EDP	2,899	0,76	0,17
EDP R	6,120	0,13	1,39
GALP	13,370	-0,89	-5,78
J MARTINS	15,550	-0,77	5,50
MOTA ENGIL	1,716	0,47	6,58
NOS	4,931	-0,28	-12,54
PHAROL	0,382	-2,05	84,54
NAVIGATOR	3,595	-0,66	10,11
REN	2,679	0,22	-0,70
SEMAPA	13,405	-0,67	0,04
SONAE CAP.	0,774	1,31	3,48
SONAE SGPS	0,871	-1,14	-0,34

Maiores ganhos/perdas	
Título	Variação %
MONTEPIO	5,11
BCP	3,25
SONAE CAP.	1,31
EDP	0,76
BANCO BPI	0,57
J MARTINS	-0,77
GALP	-0,89
ALTRI	-1,05
SONAE SGPS	-1,14
PHAROL	-2,05



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.635,88	0,10%	-0,93%	5.222,69	4.175,28
CAC40	5.002,43	-0,19%	2,88%	5.054,91	3.955,98
ESTX 50 PR	3.429,62	-0,23%	4,23%	3.471,50	2.678,27
XTRA DAX	11.962,13	-0,75%	4,19%	12.156,44	9.214,10
S&P 500	2.353,58	-0,84%	5,13%	2.400,98	1.991,68
IBEX 35	10.211,90	-0,02%	9,19%	10.334,70	7.579,80
NIKKEI 225	19.455,88	-0,34%	1,79%	19.668,01	14.864,01

