

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

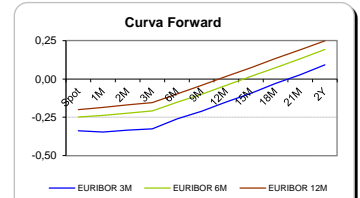
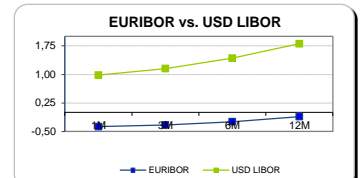
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RENTA FIXA

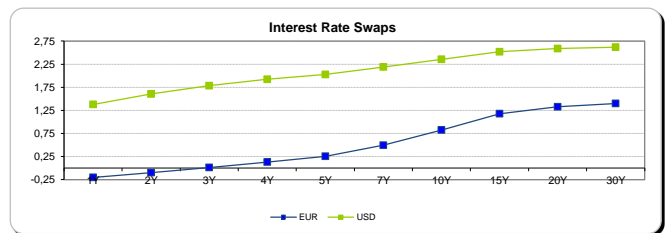
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,9817	0	20	0,2595	-0,7960
3M	-0,3300	0	0	3M	1,1529	0	10	0,3429	-0,7300
6M	-0,2420	0	0	6M	1,4279	0	7	0,4996	-0,6662
12M	-0,1070	0	1	12M	1,8037	0	6	0,7385	-0,4992

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1995	0	1	0,0160	0,4976	1,0020
2Y	-0,0970	0	5	0,1321	0,6390	1,1150
3Y	0,0150	-1	9	0,2530	0,7555	1,2260
4Y	0,1330	-1	11	0,3843	0,8760	1,3290
5Y	0,2570	-1	12	0,5063	0,9890	1,4258
7Y	0,4970	-2	12	0,7405	1,1910	1,5726
10Y	0,8250	-1	8	1,0395	1,4082	1,6880
15Y	1,1780	-1	4	1,3278	1,5703	1,7480
20Y	1,3270	-1	2	1,4432	1,6145	1,7310
30Y	1,4000	-1	1	1,4810	1,5917	1,6643

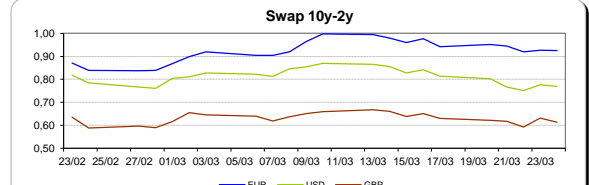
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3780	-1	6	1,8532	2,3615	2,5960
2Y	1,6060	-3	3	1,9925	2,4245	2,6355
3Y	1,7860	-4	1	2,1150	2,4805	2,6620
4Y	1,9220	-4	0	2,2045	2,5275	2,7045
5Y	2,0280	-5	-2	2,2795	2,5695	2,7580
7Y	2,1890	-5	-4	2,3965	2,6405	2,7765
10Y	2,3560	-5	-5	2,5215	2,7105	2,8065
15Y	2,5190	-5	-6	2,6305	2,7600	2,8140
20Y	2,5900	-5	-7	2,6695	2,7595	2,7940
30Y	2,6190	-5	-7	2,6670	2,7235	2,7430

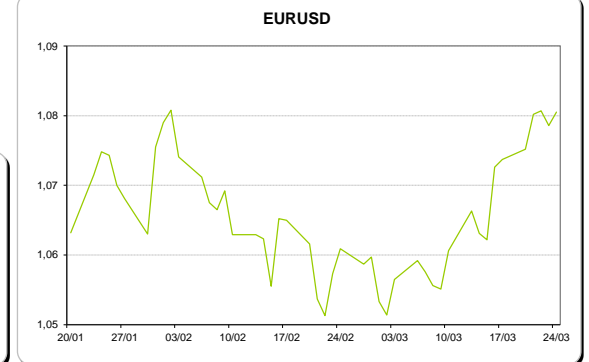
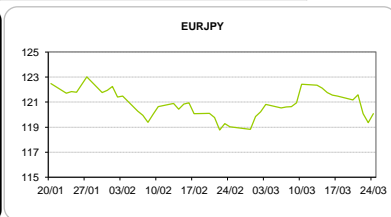
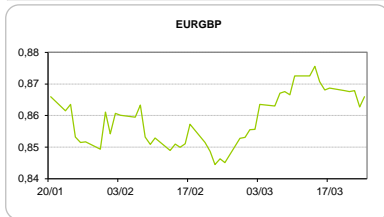


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,55	-0,01	-5,76	OT 2Y	0,624	-0,05	57,20
JETFUEL	453,00	3,25	-46,50	OT 5Y	2,382	-0,06	49,50
DIESEL	456,50	3,00	-51,50	OT 10Y	4,132	-0,06	16,70
COBRE	5.853,50	17,00	-34,00	BUND 10Y	-0,022	-1,95	11,10
ZINCO	2.803,00	-43,50	14,00	SCHATZ 2Y	-0,069	0,00	12,10
OURO	1.248,59	3,29	-8,56	T-NOTE 10Y	3,126	-1,12	-3,10
TRIGO	423,50	2,50	-24,50	T-NOTE 2Y	1,809	-0,76	-2,30
LICENÇA C02	4,77	-0,21	-0,62	GILT 10Y	1,165	-2,69	-11,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0805	0,18%	1,85%	1,0853	1,0904	1,1020
EUR/GBP	0,866	-0,38%	-2,42%	0,8678	0,8697	0,8738
EUR/JPY	120,09	-0,61%	-0,87%	120,09	120,09	120,09
EUR/CHF	1,0703	0,08%	-0,56%	1,0690	1,0675	1,0645
EUR/BRL	3,3664	0,59%	-2,42%	3,4546	3,5371	3,6866
EUR/PLN	4,2608	0,11%	1,25%	4,2827	4,3052	4,3515



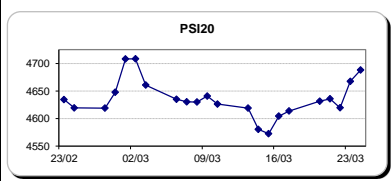
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0805	0,8660	120,09	1,0703	9,5236	7,4381	1,4460	1,41821	3,3664	9,1689
USD	0,9260	-	0,8013	111,11	0,9920	8,8170	6,8865	1,3380	1,3110	3,1302	8,4937

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,159	-0,07	7,63
BANCO BPI	1,060	-0,47	-6,28
BCP	0,1722	-0,75	-6,65
MONTEPIO	0,423	0,00	0,48
CORT. AMORIM	9,882	-0,83	16,26
CTT	5,120	5,24	-20,56
EDP	2,920	0,27	0,90
EDP R	6,200	0,24	2,72
GALP	13,380	-1,04	-5,71
J MARTINS	15,770	1,77	6,99
MOTA ENGIL	1,745	2,05	8,39
NOS	4,968	-0,18	-11,88
PHAROL	0,387	-0,77	86,96
NAVIGATOR	3,588	0,62	9,89
REN	2,694	0,52	-0,15
SEMAPA	13,645	1,53	1,83
SONAE CAP.	0,790	0,64	5,61
SONAE SGPS	0,888	1,83	1,60

Maiores ganhos/perdas	
Título	Variação %
CTT	5,24
MOTA ENGIL	2,05
SONAE SGPS	1,83
J MARTINS	1,77
SEMAPA	1,53
BANCO BPI	-0,47
BCP	-0,75
PHAROL	-0,77
CORT. AMORIM	-0,83
GALP	-1,04



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.688,00	0,44%	0,19%	5.152,16	4.175,28
CAC40	5.020,90	-0,24%	3,26%	5.054,91	3.955,98
ESTX 50 PR	3.444,15	-0,23%	4,67%	3.471,50	2.678,27
XTRA DAX	12.064,27	0,20%	5,08%	12.156,44	9.214,10
S&P 500	2.351,29	0,23%	5,03%	2.400,98	1.991,68
IBEX 35	10.309,40	-0,15%	10,24%	10.334,70	7.579,80
NIKKEI 225	19.262,53	0,93%	0,78%	19.668,01	14.864,01

