

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

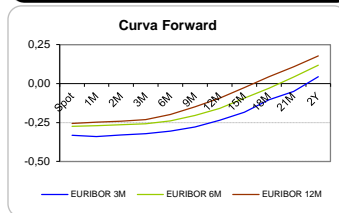
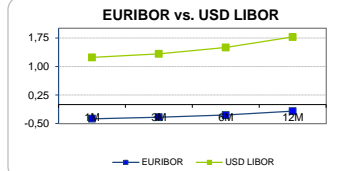
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RENTA FIXA

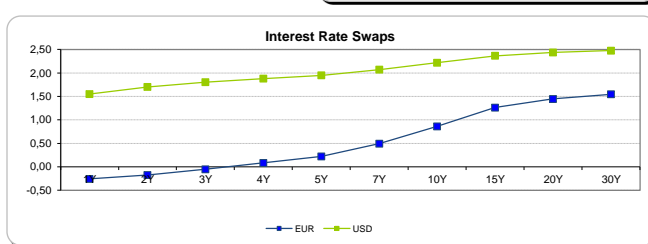
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,2367	0	0	0,2508	-0,7848
3M	-0,3290	0	0	3M	1,3297	0	1	0,3259	-0,7260
6M	-0,2730	0	0	6M	1,4971	0	4	0,4796	-0,6492
12M	-0,1710	0	-1	12M	1,7748	0	5	0,7156	-0,5062

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2562	0	0	-0,0959	0,4725	1,0529
2Y	-0,1730	-1	0	0,0400	0,6213	1,1838
3Y	-0,0520	-1	2	0,1839	0,7638	1,3087
4Y	0,0830	-2	3	0,3296	0,9000	1,4290
5Y	0,2230	-3	4	0,4721	1,0292	1,5313
7Y	0,4930	-3	4	0,7416	1,2629	1,6932
10Y	0,8600	-4	4	1,0860	1,5042	1,8415
15Y	1,2630	-4	4	1,4148	1,6986	1,9217
20Y	1,4460	-3	4	1,5581	1,7624	1,9115
30Y	1,5450	-3	4	1,6260	1,7639	1,8594

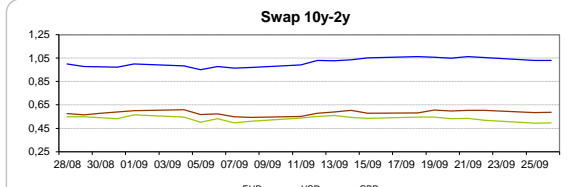
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5490	0	9	1,8539	2,0904	2,3005
2Y	1,7020	0	12	1,9040	2,1444	2,3450
3Y	1,8040	0	13	1,9735	2,1835	2,3940
4Y	1,8810	0	13	2,0100	2,2360	2,4020
5Y	1,9480	-1	11	2,0660	2,2835	2,4693
7Y	2,0710	-1	9	2,1680	2,3635	2,5200
10Y	2,2170	-1	7	2,2675	2,4465	2,5625
15Y	2,3660	-1	6	2,4060	2,5373	2,5935
20Y	2,4380	-1	5	2,4565	2,5370	2,6196
30Y	2,4760	0	5	2,4695	2,5270	2,5849

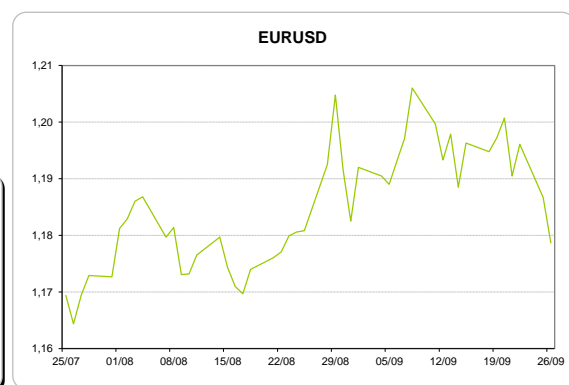
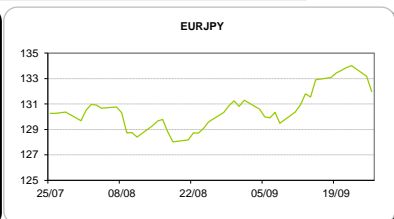
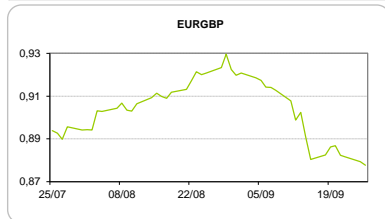


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	58,39	-0,63	6,41	OT 2Y	-0,040	-0,02	-12,50
JETFUEL	526,50	13,50	52,50	OT 5Y	0,925	-0,03	-25,70
DIESEL	557,00	9,42	69,75	OT 10Y	2,418	-0,03	-45,20
COBRE	6.462,50	-7,00	-216,00	BUND 10Y	-0,134	1,04	0,90
ZINCO	3.117,50	73,50	56,25	SCHATZ 2Y	-0,082	-0,23	-2,90
OURO	1.300,76	-10,08	9,39	T-NOTE 10Y	2,978	0,95	6,50
TRIGO	456,00	2,00	20,75	T-NOTE 2Y	1,950	1,52	9,90
LICENÇA C02	6,97	-0,31	0,88	GILT 10Y	1,402	-0,38	27,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1787	-0,67%	-1,16%	1,1846	1,1911	1,2048
EUR/GBP	0,87775	0,19%	5,19%	0,8797	0,8821	0,8875
EUR/JPY	131,99	0,91%	-1,25%	131,99	131,99	131,99
EUR/CHF	1,1423	0,23%	0,18%	1,1413	1,1400	1,1378
EUR/BRL	3,7343	0,28%	1,60%	3,7963	3,8584	3,9905
EUR/PLN	4,2859	-0,31%	-0,91%	4,3067	4,3276	4,3735



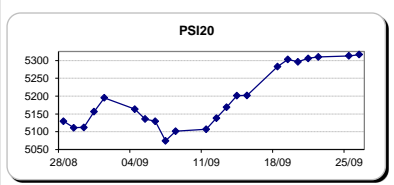
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1787	0,8778	131,99	1,1423	9,5924	7,4402	1,4574	1,49399	3,7343	9,3128
USD	0,8499	-	0,7453	112,265	0,9709	8,1475	6,3236	1,2390	1,2702	3,1699	7,9060

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,175	-0,22	8,05
BANCO BPI	1,061	-1,67	-6,19
BCP	0,2304	1,32	24,91
MONTEPIO	-	-	-
CORT. AMORIM	11,600	-0,09	36,47
CTT	5,092	0,24	-20,99
EDP	3,214	-0,37	11,06
EDP R	7,198	0,13	19,25
GALP	15,070	0,77	6,20
J MARTINS	16,505	-0,12	11,97
MOTA ENGIL	2,897	-1,83	79,94
NOS	5,263	-0,51	-6,65
PHAROL	0,343	-2,00	65,70
NAVIGATOR	4,051	-1,24	27,85
REN	2,740	-0,18	1,56
SEMAPA	15,355	0,82	14,59
SONAE CAP.	0,882	0,23	17,91
SONAE SGPS	1,001	0,10	14,53

Maiores ganhos/perdas	
Título	Varição %
BCP	1,32
SEMAPA	0,82
GALP	0,77
CTT	0,24
SONAE CAP.	0,23
NOS	-0,51
NAVIGATOR	-1,24
BANCO BPI	-1,67
MOTA ENGIL	-1,83
PHAROL	-2,00



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.316,69	0,07%	13,62%	5.359,19	4.356,54
CAC40	5.268,76	0,03%	8,36%	5.442,10	4.342,64
ESTX 50 PR	3.536,38	-0,04%	7,47%	3.666,80	2.922,82
XTRA DAX	12.605,20	0,08%	9,79%	12.951,54	10.174,92
S&P 500	2.497,97	0,06%	11,58%	2.508,85	2.083,79
IBEX 35	10.189,60	-0,26%	8,96%	11.184,40	8.512,40
NIKKEI 225	20.330,19	-0,33%	6,36%	20.481,27	16.111,81

