

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

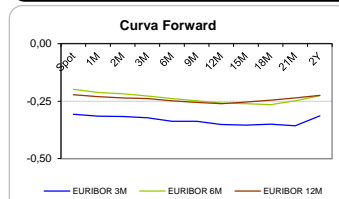
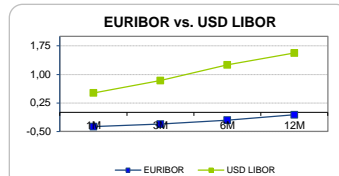
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RENTA FIXA

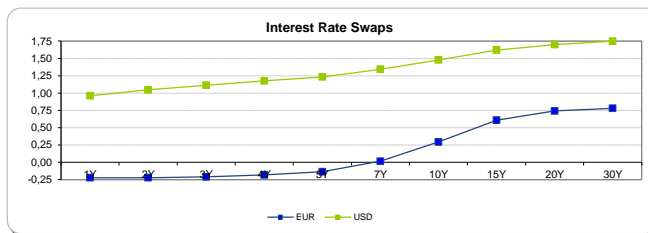
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,5166	0	1	0,2704	-0,7988
3M	-0,3030	0	-1	3M	0,8407	1	5	0,3793	-0,7330
6M	-0,1980	0	-1	6M	1,2501	0	9	0,5188	-0,6480
12M	-0,0590	-1	-1	12M	1,5613	0	9	0,7364	-0,4840

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2213	0	-2	-0,2642	-0,1454	0,2099
2Y	-0,2220	-1	-1	-0,2431	-0,0750	0,3384
3Y	-0,2110	-1	0	-0,2103	0,0198	0,4604
4Y	-0,1830	-1	1	-0,1581	0,1315	0,5776
5Y	-0,1360	-1	1	-0,0844	0,2453	0,6678
7Y	0,0160	-1	1	0,1063	0,4568	0,8182
10Y	0,2930	0	1	0,3850	0,6673	0,9440
15Y	0,6110	0	1	0,6456	0,8255	0,9991
20Y	0,7410	0	2	0,7474	0,8653	0,9715
30Y	0,7810	1	3	0,7626	0,8315	0,8898

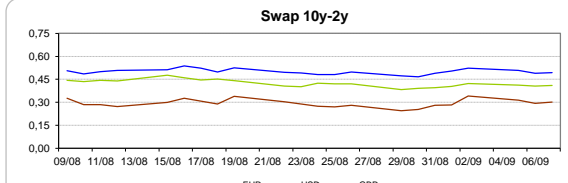
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9610	1	10	1,0378	1,2100	1,4690
2Y	1,0470	1	13	1,0680	1,2650	1,5270
3Y	1,1130	2	14	1,1160	1,3320	1,5405
4Y	1,1750	3	14	1,1670	1,3945	1,6135
5Y	1,2340	3	13	1,2260	1,4490	1,6670
7Y	1,3450	3	10	1,3380	1,5355	1,7105
10Y	1,4790	4	5	1,4705	1,6340	1,7665
15Y	1,6220	4	-1	1,6060	1,7240	1,7750
20Y	1,7000	4	-4	1,6735	1,7585	1,7840
30Y	1,7490	4	-8	1,7185	1,7350	1,8100

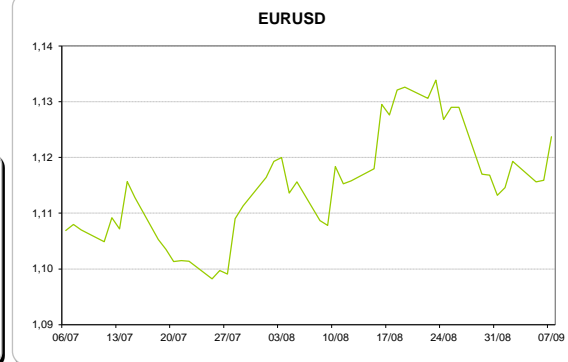
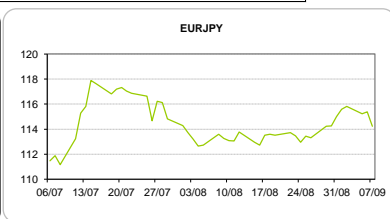
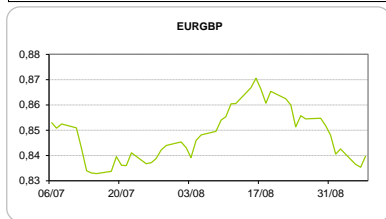


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	47,80	0,54	3,19	OT 2Y	0,457	-0,02	4,90
JETFUEL	415,25	4,00	31,00	OT 5Y	1,773	-0,03	14,20
DIESEL	413,00	-6,75	31,25	OT 10Y	2,978	-0,02	15,20
COBRE	4.636,00	-6,00	-169,00	BUND 10Y	-0,405	-1,30	-8,00
ZINCO	2.313,00	-42,50	49,25	SCHATZ 2Y	-0,046	-0,46	-4,80
OURO	1.343,84	-6,17	8,29	T-NOTE 2Y	2,444	-0,15	-3,10
TRIGO	403,50	5,00	-34,50	T-NOTE 10Y	1,296	-0,38	1,10
LICENÇA C02	3,98	-0,15	-0,75	GILT 10Y	0,764	0,89	-3,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1237	0,70%	1,35%	1,1278	1,1327	1,1428
EUR/GBP	0,83968	-0,52%	1,18%	0,8414	0,8433	0,8473
EUR/JPY	114,23	1,02%	-0,56%	114,23	114,23	114,23
EUR/CHF	1,0901	0,11%	-0,06%	1,0888	1,0873	1,0847
EUR/BRL	3,5984	1,73%	-2,25%	3,7101	3,8224	4,0328
EUR/PLN	4,3309	0,07%	-1,48%	4,3542	4,3774	4,4238

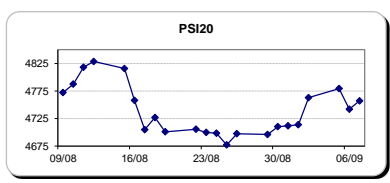


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1237	0,8397	114,23	1,0901	9,4914	7,4444	1,4490	1,46443	3,5984	9,1967
USD	0,8894	-	0,7489	101,68	0,9690	8,4436	6,6213	1,2903	1,3028	3,2358	8,1736

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,423	-1,89	-28,24
BANCO BPI	1,066	-0,37	-2,29
BCP	0,018	1,10	-62,56
MONTEPIO	0,460	0,00	-29,77
CORT. AMORIM	8,460	1,08	42,23
CTT	6,413	0,03	-27,57
EDP	3,054	0,43	-8,04
EDP R	7,237	1,20	-0,18
GALP	13,110	-0,42	22,29
J MARTINS	14,790	0,85	23,30
MOTA ENGIL	1,790	3,41	-7,01
NOS	6,120	0,26	-15,54
PHAROL	0,228	-4,60	5,52
NAVIGATOR	3,001	0,37	-14,03
REN	2,635	-0,34	-5,28
SEMAPA	12,110	1,34	-4,61
SONAE CAP.	0,697	2,65	36,67
SONAE SGPS	0,727	-0,41	-30,63
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	3,41
SONAE CAP.	2,65
SEMAPA	1,34
EDP R	1,20
BCP	1,10
BANCO BPI	-0,37
SONAE SGPS	-0,41
GALP	-0,42
ALTRI	-1,89
PHAROL	-4,60



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.757,07	0,32%	-10,47%	5.625,06	4.175,28
CAC40	4.557,66	0,61%	-1,71%	5.011,65	3.892,46
ESTX 50 PR	3.091,66	0,70%	-5,38%	3.524,04	2.672,73
XTRA DAX	10.752,98	0,62%	0,09%	11.430,87	8.699,29
S&P 500	2.182,50	-0,20%	6,76%	2.193,81	1.810,10
IBEX 35	9.015,30	1,30%	-5,54%	10.631,60	7.579,80
NIKKEI 225	17.012,44	-0,41%	-10,62%	20.012,40	14.864,01

