

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

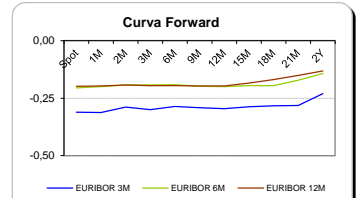
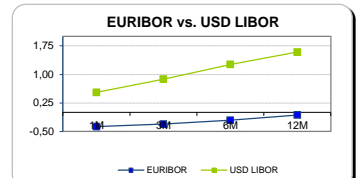
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RENTA FIXA

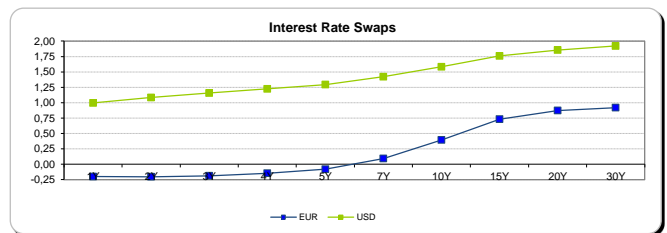
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5290	0	2	0,2663	-0,7896
3M	-0,3050	0	0	3M	0,8761	0	4	0,3929	-0,7332
6M	-0,2030	0	-1	6M	1,2622	0	3	0,5466	-0,6458
12M	-0,0640	0	-1	12M	1,5871	1	5	0,7787	-0,4826

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1990	0	1	-0,1974	0,0064	0,4500
2Y	-0,2030	1	4	-0,1644	0,1142	0,5851
3Y	-0,1870	2	4	-0,1080	0,1796	0,7217
4Y	-0,1460	2	6	-0,0256	0,3500	0,8428
5Y	-0,0810	3	8	0,0708	0,4773	0,9370
7Y	0,0940	4	11	0,2925	0,7039	1,1005
10Y	0,3940	5	14	0,6001	0,9321	1,2358
15Y	0,7340	6	17	0,8876	1,0990	1,2886
20Y	0,8730	6	18	0,9972	1,1395	1,2583
30Y	0,9210	7	18	1,0185	1,1053	1,1729

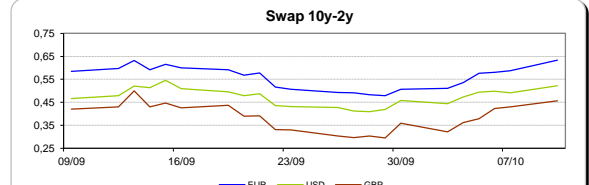
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9960	1	7	1,1974	1,4588	1,3712
2Y	1,0850	1	10	1,2033	1,6216	1,5808
3Y	1,1560	1	13	1,2864	1,5429	1,6821
4Y	1,2250	1	15	1,4091	1,6026	1,7702
5Y	1,2930	1	16	1,4031	1,6579	1,8167
7Y	1,4220	1	18	1,5226	1,7592	1,9110
10Y	1,5820	1	19	1,6657	1,8636	1,9656
15Y	1,7600	1	21	1,8117	1,9474	2,0287
20Y	1,8550	1	22	1,8897	1,9948	2,0542
30Y	1,9210	1	22	1,9384	2,0046	2,0353

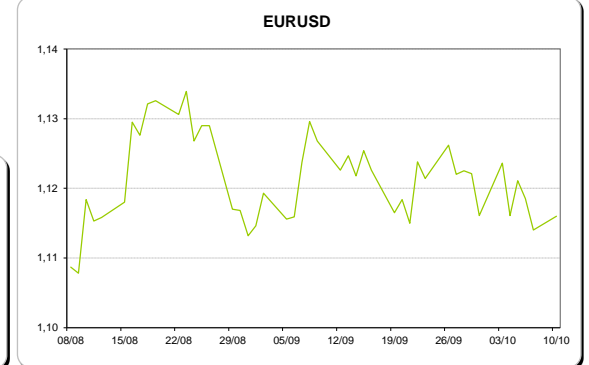
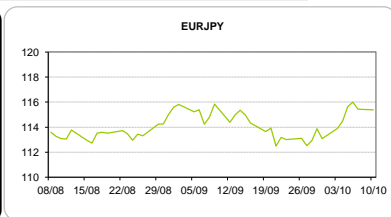
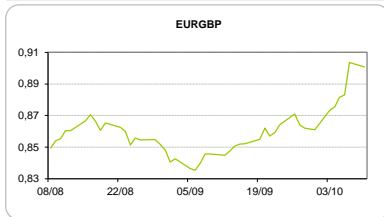


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,91	0,98	4,44	OT 2Y	0,361	-0,04	-14,60
JETFUEL	477,00	8,00	48,75	OT 5Y	1,990	-0,10	14,40
DIESEL	481,25	7,75	46,25	OT 10Y	3,437	-0,14	36,70
COBRE	4.790,00	22,00	128,00	BUND 10Y	-0,252	3,73	9,90
ZINCO	2.314,00	0,50	-4,75	SCHATZ 2Y	-0,037	0,69	-1,90
OURO	1.259,13	2,21	-68,80	T-NOTE 2Y	2,605	3,35	9,70
TRIGO	404,50	9,75	1,00	T-NOTE 5Y	1,435	3,01	9,00
LICENÇA C02	5,67	-0,02	1,59	GILT 10Y	1,112	6,71	26,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,116	0,18%	-0,59%	1,1205	1,1251	1,1350
EUR/GBP	0,9007	0,31%	-6,21%	0,9028	0,9048	0,9092
EUR/JPY	115,39	0,04%	-0,88%	115,39	115,39	115,39
EUR/CHF	1,0958	-0,14%	-0,34%	1,0945	1,0930	1,0900
EUR/BRL	3,5846	0,65%	1,83%	3,6997	3,8087	4,0128
EUR/PLN	4,2679	0,26%	1,94%	4,2919	4,3153	4,3623

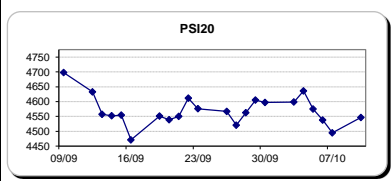


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1160	0,9007	115,39	1,0958	9,6469	7,4410	1,4686	1,46484	3,5846	9,0089
USD	0,8961	-	0,8079	103,56	0,9831	8,6401	6,6677	1,3148	1,3122	3,2141	8,0672

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,088	0,78	-35,26
BANCO BPI	1,128	-0,09	3,39
BCP	0,016	1,30	-68,08
MONTEPIO	0,445	0,00	-32,06
CORT. AMORIM	8,900	0,11	49,63
CTT	5,655	1,67	-36,13
EDP	2,803	2,49	-15,60
EDP R	6,776	1,04	-6,54
GALP	12,370	0,90	15,39
J MARTINS	16,020	1,91	33,56
MOTA ENGIL	1,699	0,95	-11,74
NOS	5,939	0,66	-18,04
PHAROL	0,251	0,80	16,17
NAVIGATOR	2,595	0,97	-25,66
REN	2,506	0,60	-9,92
SEMAPA	11,720	-0,42	-7,68
SONAE CAP.	0,680	0,59	33,33
SONAE SGPS	0,680	-0,58	-35,11

Maiores ganhos/perdas	
Título	Variação %
EDP	2,49
J MARTINS	1,91
CTT	1,67
BCP	1,30
EDP R	1,04
BANCO BPI	-0,09
SEMAPA	-0,42
SONAE SGPS	-0,58



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.546,49	1,15%	-14,43%	5.625,06	4.175,28
CAC40	4.497,26	1,06%	-3,01%	5.011,65	3.892,46
ESTX 50 PR	3.035,76	1,17%	-7,09%	3.524,04	2.672,73
XTRA DAX	10.624,08	1,27%	-1,11%	11.430,87	8.699,29
S&P 500	2.165,06	0,53%	5,93%	2.193,81	1.810,10
IBEX 35	8.701,50	0,90%	-8,83%	10.631,60	7.579,80
NIKKEI 225	16.860,09	-0,23%	-11,42%	20.012,40	14.864,01

