

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

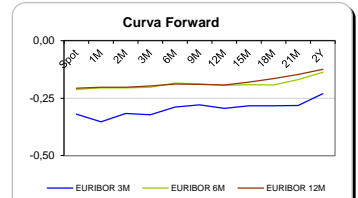
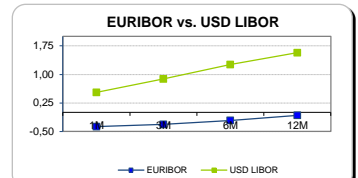
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RENTA FIXA

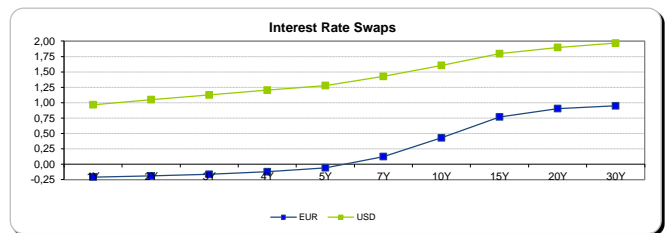
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,5257	0	-1	0,2648	-0,7910
3M	-0,3130	0	-1	3M	0,8812	0	2	0,4021	-0,7288
6M	-0,2100	0	-1	6M	1,2607	0	1	0,5657	-0,6510
12M	-0,0730	0	-2	12M	1,5712	-1	3	0,8056	-0,4884

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2070	0	1	-0,1961	-0,0019	0,4230
2Y	-0,1890	0	4	-0,1592	0,0962	0,5526
3Y	-0,1640	-1	5	-0,1065	0,2047	0,6768
4Y	-0,1220	-1	6	-0,0305	0,3237	0,7915
5Y	-0,0560	-2	6	0,0599	0,4427	0,8830
7Y	0,1250	-2	7	0,2706	0,6594	1,0359
10Y	0,4300	-3	8	0,5644	0,8737	1,1620
15Y	0,7700	-3	8	0,8335	1,0302	1,2087
20Y	0,9050	-4	8	0,9343	1,0651	1,1751
30Y	0,9480	-4	8	0,9464	1,0258	1,0882

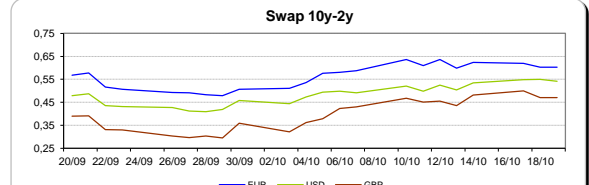
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9670	-1	2	1,1024	1,3930	1,6960
2Y	1,0500	-1	4	1,1695	1,4687	1,7580
3Y	1,1260	-1	5	1,2433	1,5310	1,8015
4Y	1,2020	0	6	1,3179	1,6020	1,8570
5Y	1,2790	0	7	1,3954	1,6640	1,9165
7Y	1,4280	0	8	1,5150	1,7640	1,9650
10Y	1,6050	1	8	1,6901	1,8760	2,0300
15Y	1,7950	1	9	1,8310	1,9675	2,0695
20Y	1,8960	1	9	1,9287	2,0150	2,0775
30Y	1,9660	1	8	1,9580	2,0165	2,0740

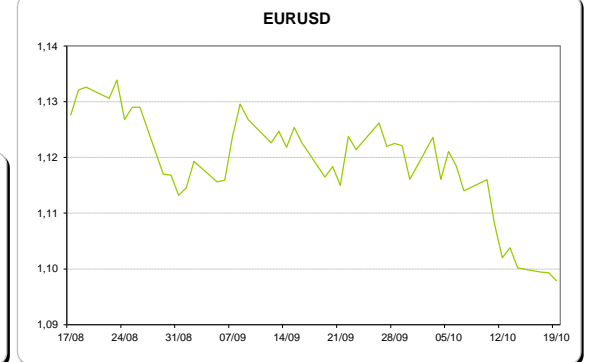
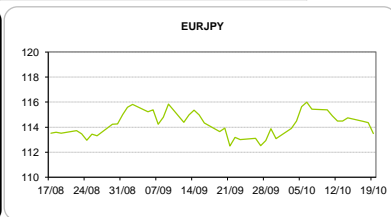
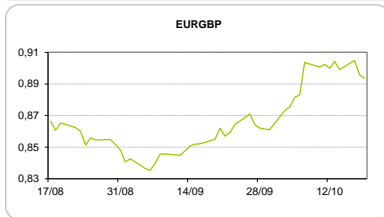


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,93	1,25	6,51	OT 2Y	0,275	0,01	-30,50
JETFUEL	467,75	1,25	56,50	OT 5Y	1,784	-0,03	-29,50
DIESEL	465,75	3,25	48,21	OT 10Y	3,195	-0,05	-17,40
COBRE	4.675,00	6,00	-107,00	BUND 10Y	-0,285	-0,73	-0,70
ZINCO	2.275,75	11,00	64,25	SCHATZ 2Y	-0,044	0,23	-1,60
OURO	1.270,27	7,82	-42,86	T-NOTE 2Y	2,541	-0,76	0,40
TRIGO	418,25	-1,75	14,25	T-NOTE 10Y	1,360	-1,13	1,50
LICENÇA C02	5,67	-0,28	1,27	GILT 10Y	1,151	-0,28	19,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0979	-0,13%	-1,67%	1,1024	1,1068	1,1162
EUR/GBP	0,89338	0,25%	-4,30%	0,8954	0,8975	0,9019
EUR/JPY	113,49	0,78%	0,14%	113,49	113,49	113,49
EUR/CHF	1,0851	0,17%	0,94%	1,0838	1,0825	1,0796
EUR/BRL	3,48	0,59%	5,10%	3,5894	3,6911	3,8834
EUR/PLN	4,3128	0,04%	-0,28%	4,3383	4,3617	4,4084

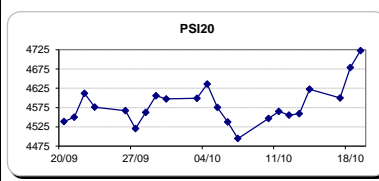


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0979	0,8934	113,49	1,0851	9,6961	7,4413	1,4373	1,42169	3,4800	8,9350
USD	0,9122	-	0,8135	103,32	0,9896	8,8487	6,7881	1,3018	1,3011	3,1692	8,1486

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,283	3,47	-31,17
BANCO BPI	1,129	0,09	3,48
BCP	0,017	-0,58	-65,22
MONTEPIO	0,446	-0,22	-31,91
CORT. AMORIM	9,499	-1,67	59,70
CTT	6,050	0,36	-31,67
EDP	3,015	0,84	-9,21
EDP R	7,120	0,52	-1,79
GALP	12,785	2,20	19,26
J MARTINS	16,350	0,55	36,31
MOTA ENGIL	1,810	-0,71	-5,97
NOS	5,871	1,33	-18,98
PHAROL	0,253	0,80	17,09
NAVIGATOR	2,643	1,26	-24,29
REN	2,659	0,57	-4,42
SEMAPA	11,910	1,62	-6,18
SONAE CAP.	0,682	0,29	33,73
SONAE SGPS	0,711	2,75	-32,16

Maiores ganhos/perdas	
Título	Variação %
ALTRI	3,47
SONAE SGPS	2,75
GALP	2,20
SEMAPA	1,62
NOS	1,33
MONTEPIO	-0,22
BCP	-0,58
MOTA ENGIL	-0,71
CORT. AMORIM	-1,67



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.722,42	0,94%	-11,12%	5.625,06	4.175,28
CAC40	4.520,30	0,25%	-2,52%	5.011,65	3.892,46
ESTX 50 PR	3.055,94	0,29%	-6,48%	3.524,04	2.672,73
XTRA DAX	10.645,68	0,13%	-0,91%	11.430,87	8.699,29
S&P 500	2.144,96	0,25%	4,94%	2.193,81	1.810,10
IBEX 35	8.950,10	0,96%	-6,22%	10.631,60	7.579,80
NIKKEI 225	16.998,91	0,21%	-10,69%	20.012,40	14.864,01

