

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

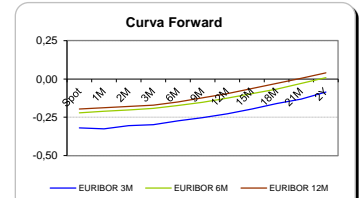
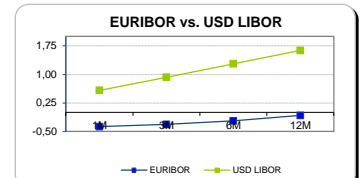
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RENTA FIXA

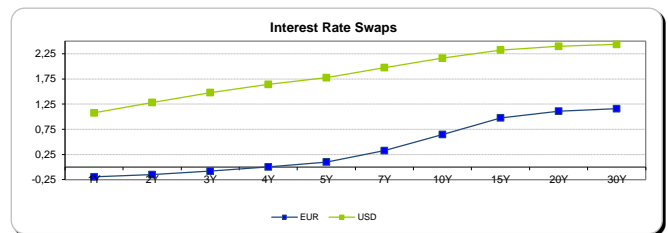
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,5842	2	5	0,2618	-0,7874
3M	-0,3130	0	0	3M	0,9248	1	4	0,3984	-0,7454
6M	-0,2200	0	-1	6M	1,2782	0	2	0,5585	-0,6740
12M	-0,0780	0	0	12M	1,6279	1	6	0,7990	-0,5024

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1960	0	1	-0,0953	0,2469	0,7540
2Y	-0,1510	-1	5	-0,0279	0,3610	0,8927
3Y	-0,0810	-2	9	0,0639	0,4932	1,0106
4Y	0,0010	-3	13	0,1674	0,6252	1,1182
5Y	0,0990	-4	17	0,2848	0,7475	1,2032
7Y	0,3250	-4	23	0,5241	0,9598	1,3701
10Y	0,6460	-4	26	0,8245	1,1639	1,4537
15Y	0,9780	-5	27	1,0921	1,3110	1,4929
20Y	1,1100	-5	28	1,1933	1,3430	1,4573
30Y	1,1590	-4	29	1,2169	1,3143	1,3844

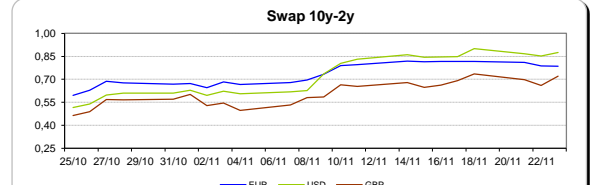
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0740	-1	9	1,5140	2,1600	2,4680
2Y	1,2830	-1	22	1,7040	2,2450	2,5105
3Y	1,4790	-1	35	1,8535	2,3180	2,5430
4Y	1,6410	-1	44	1,9705	2,3750	2,5715
5Y	1,7730	-1	50	2,0655	2,4195	2,6225
7Y	1,9740	-1	56	2,2055	2,4890	2,6275
10Y	2,1610	-2	58	2,3385	2,5505	2,6505
15Y	2,3230	-2	56	2,4515	2,6030	2,6605
20Y	2,3970	-2	54	2,4955	2,6035	2,6450
30Y	2,4350	-2	51	2,5070	2,5790	2,6065

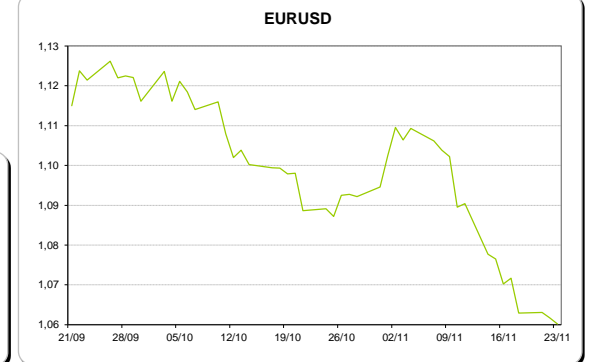
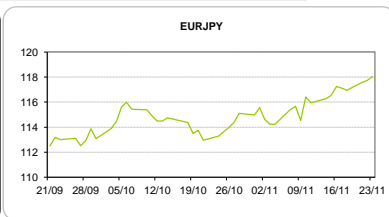
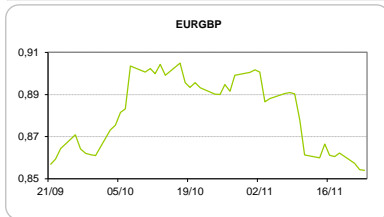


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,12	0,00	-3,57	OT 2Y	0,432	0,01	17,00
JETFUEL	444,50	2,25	-24,25	OT 5Y	2,164	0,01	39,30
DIESEL	452,25	0,00	-19,75	OT 10Y	3,678	0,05	52,60
COBRE	5.612,00	54,00	978,00	BUND 10Y	-0,081	2,38	21,30
ZINCO	2.592,75	20,75	335,00	SCHATZ 2Y	-0,087	1,83	-5,70
OURO	1.190,29	-22,02	-75,99	T-NOTE 10Y	3,050	4,45	48,90
TRIGO	424,25	-3,00	-10,75	T-NOTE 2Y	1,605	3,40	21,90
LICENÇA C02	5,39	-0,12	-0,50	GILT 10Y	1,456	4,86	30,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0602	-0,14%	-2,65%	1,0652	1,0698	1,0804
EUR/GBP	0,85393	0,04%	4,24%	0,8559	0,8578	0,8624
EUR/JPY	118,04	-0,25%	-4,02%	118,04	118,04	118,04
EUR/CHF	1,0723	0,22%	0,82%	1,0709	1,0694	1,0664
EUR/BRL	3,5814	-0,35%	-5,14%	3,6976	3,7983	3,9962
EUR/PLN	4,4246	-0,16%	-2,48%	4,4512	4,4743	4,5209

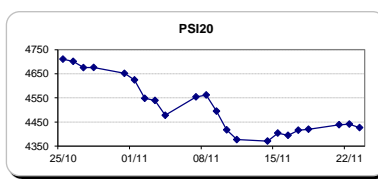


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0602	0,8539	118,04	1,0723	9,7888	7,4390	1,4221	1,42845	3,5814	9,0856
USD	0,9495	-	0,8065	112,93	1,0176	9,2905	7,0635	1,3495	1,3534	3,4138	8,6202

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,437	-0,55	-27,95
BANCO BPI	1,128	-0,09	3,39
BCP	1,1750	-3,79	-67,96
MONTEPIO	0,432	-0,23	-34,05
CORT. AMORIM	8,190	0,01	37,69
CTT	5,802	0,22	-34,47
EDP	2,700	-0,84	-18,70
EDP R	6,009	0,05	-17,12
GALP	12,630	0,28	17,82
J MARTINS	14,700	-0,41	22,55
MOTA ENGIL	1,597	-4,03	-17,04
NOS	5,542	0,84	-23,52
PHAROL	0,185	-1,07	-14,38
NAVIGATOR	2,758	0,36	-20,99
REN	2,542	-0,70	-8,63
SEMAPA	12,120	-0,86	-4,53
SONAE CAP.	0,703	0,43	37,84
SONAE SGPS	0,777	-0,51	-25,86

Maiores ganhos/perdas	
Título	Variação %
NOS	0,84
SONAE CAP.	0,43
NAVIGATOR	0,36
GALP	0,28
CTT	0,22
EDP	-0,84
SEMAPA	-0,86
PHAROL	-1,07
BCP	-3,79
MOTA ENGIL	-4,03



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.427,03	-0,33%	-16,68%	5.434,99	4.175,28
CAC40	4.529,21	-0,42%	-2,33%	4.975,71	3.892,46
ESTX 50 PR	3.032,14	-0,40%	-7,20%	3.524,04	2.672,73
XTRA DAX	10.662,44	-0,48%	-0,75%	11.430,87	8.699,29
S&P 500	2.200,28	-0,12%	7,65%	2.204,80	1.810,10
IBEX 35	8.627,50	-0,28%	-9,60%	10.476,60	7.579,80
NIKKEI 225	18.162,94	0,31%	-4,57%	20.012,40	14.864,01

