

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

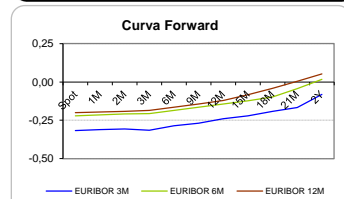
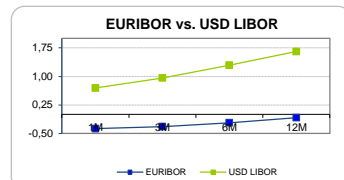
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RENTA FIXA

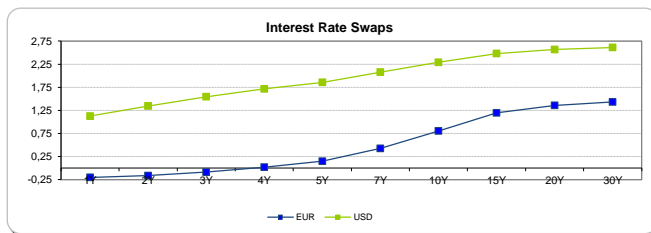
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	0,6947	1	16	0,2564	-0,8188
3M	-0,3160	0	0	3M	0,9587	0	5	0,3756	-0,7372
6M	-0,2180	0	-1	6M	1,2988	0	4	0,5401	-0,6696
12M	-0,0810	0	-1	12M	1,6546	1	7	0,7911	-0,5004

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2010	0	-2	-0,1206	0,3239	0,9350
2Y	-0,1620	0	-4	-0,0350	0,4754	1,0967
3Y	-0,0870	0	-4	0,0841	0,6228	1,2273
4Y	0,0210	1	-2	0,2190	0,7843	1,3487
5Y	0,1480	1	1	0,3626	0,9221	1,4340
7Y	0,4250	2	6	0,6442	1,1624	1,6183
10Y	0,8050	3	11	0,9882	1,3896	1,7198
15Y	1,1950	4	16	1,2941	1,5591	1,7714
20Y	1,3570	4	19	1,4172	1,6048	1,7447
30Y	1,4320	4	22	1,4597	1,5807	1,6644

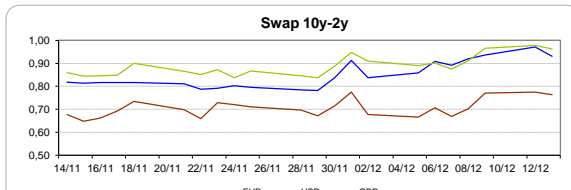
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,1260	1	15	1,6075	2,2960	2,6650
2Y	1,3440	1	25	1,8030	2,4025	2,7095
3Y	1,5450	1	34	1,9645	2,4885	2,7470
4Y	1,7160	2	45	2,0970	2,5525	2,7820
5Y	1,8560	2	44	2,2060	2,6050	2,8335
7Y	2,0780	3	48	2,3640	2,6855	2,8510
10Y	2,2910	4	49	2,5160	2,7625	2,8820
15Y	2,4810	5	49	2,6500	2,8065	2,8940
20Y	2,5660	5	47	2,7000	2,8245	2,8765
30Y	2,6140	6	45	2,7170	2,8045	2,8390

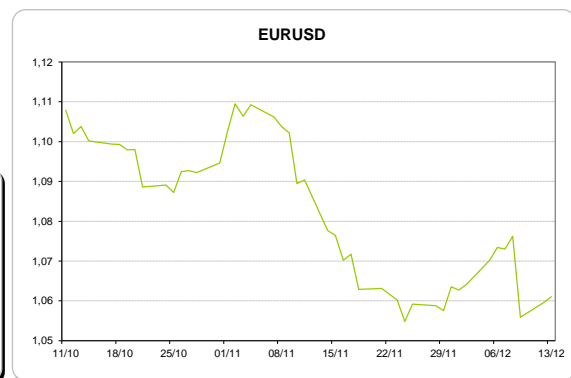
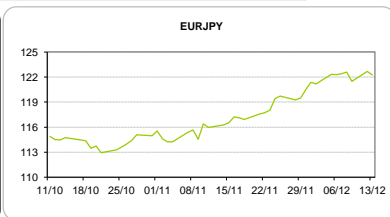
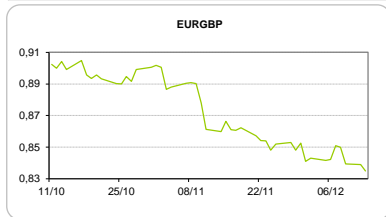


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,87	0,18	10,05	OT 2Y	0,271	0,05	-7,30
JETFUEL	500,25	14,25	88,50	OT 5Y	2,070	-0,10	10,90
DIESEL	496,50	12,00	80,50	OT 10Y	3,760	-0,07	27,60
COBRE	5.760,00	-58,00	219,00	BUND 10Y	-0,128	-4,91	1,90
ZINCO	2.715,75	19,00	250,75	SCHATZ 2Y	-0,105	-0,23	-15,30
OURO	1.156,63	-5,62	-71,22	T-NOTE 10Y	3,192	1,29	26,80
TRIGO	419,75	2,50	-1,75	T-NOTE 2Y	1,745	3,03	19,30
LICENÇA C02	4,77	-0,10	-0,90	GILT 10Y	1,511	-3,75	9,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,061	0,13%	-1,55%	1,0659	1,0708	1,0817
EUR/GBP	0,83488	0,49%	2,99%	0,8367	0,8388	0,8432
EUR/JPY	122,27	0,34%	-4,91%	122,27	122,27	122,27
EUR/CHF	1,0760	0,19%	-0,41%	1,0746	1,0733	1,0705
EUR/BRL	3,5354	0,34%	4,20%	3,6415	3,7442	3,9399
EUR/PLN	4,4328	0,45%	-0,22%	4,4588	4,4842	4,5319

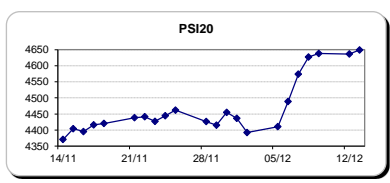


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0610	0,8349	122,27	1,0760	9,7397	7,4363	1,3928	1,41745	3,5354	8,9475
USD	0,9398	-	0,7885	115,28	1,0113	9,1469	6,9888	1,3123	1,3342	3,3277	8,4149

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,780	1,02	-20,75
BANCO BPI	1,129	-0,09	3,48
BCP	1,1305	-12,38	-69,18
MONTEPIO	0,443	0,68	-32,37
CORT. AMORIM	8,000	1,27	34,50
CTT	6,090	1,70	-31,22
EDP	2,875	1,77	-13,43
EDP R	5,990	2,34	-17,38
GALP	14,220	1,25	32,65
J MARTINS	15,330	0,66	27,80
MOTA ENGIL	1,588	-0,25	-17,51
NOS	5,538	-0,31	-23,57
PHAROL	0,192	-3,03	-11,14
NAVIGATOR	3,131	0,68	-10,31
REN	2,653	1,53	-4,64
SEMAPA	12,945	-0,19	1,97
SONAE CAP.	8,802	-0,99	57,25
SONAE SGPS	0,834	-0,24	-20,42

Maiores ganhos/perdas	
Título	Variação %
EDP R	2,34
EDP	1,77
CTT	1,70
REN	1,53
CORT. AMORIM	1,27
MOTA ENGIL	-0,25
NOS	-0,31
SONAE CAP.	-0,99
PHAROL	-3,03
BCP	-12,38



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.649,07	0,26%	-12,50%	5.349,85	4.175,28
CAC40	4.803,87	0,91%	3,60%	4.807,88	3.892,46
ESTX 50 PR	3.236,71	1,18%	-0,94%	3.345,20	2.672,73
XTRA DAX	11.284,65	0,84%	5,04%	11.300,44	8.699,29
S&P 500	2.271,95	0,66%	11,15%	2.272,54	1.810,10
IBEX 35	9.331,30	1,58%	-2,23%	10.000,40	7.579,80
NIKKEI 225	19.250,52	0,50%	1,14%	19.869,08	14.864,01

