

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

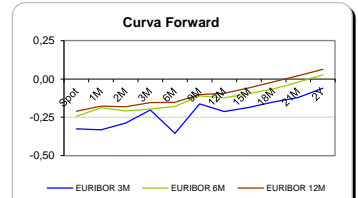
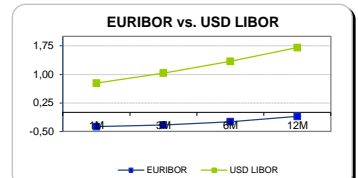
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RENTA FIXA

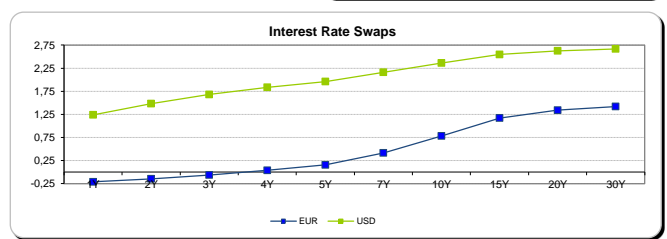
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,7728	0	1	0,2675	-0,7884
3M	-0,3280	0	-1	3M	1,0382	0	3	0,3568	-0,7262
6M	-0,2420	0	-1	6M	1,3435	0	2	0,5249	-0,6622
12M	-0,1010	0	-1	12M	1,7051	0	2	0,7524	-0,5082

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2100	0	0	-0,0937	0,2791	0,8438
2Y	-0,1440	1	2	-0,0152	0,4160	0,9900
3Y	-0,0610	0	3	0,0865	0,5590	1,1367
4Y	0,0380	0	4	0,2061	0,7101	1,2529
5Y	0,1560	-1	6	0,3273	0,8484	1,3470
7Y	0,4160	-1	8	0,5991	1,0750	1,5010
10Y	0,7840	-2	10	0,9255	1,3182	1,6519
15Y	1,1730	-2	12	1,2462	1,5022	1,7174
20Y	1,3400	-2	15	1,3697	1,5493	1,6974
30Y	1,4210	-3	16	1,4129	1,5280	1,6107

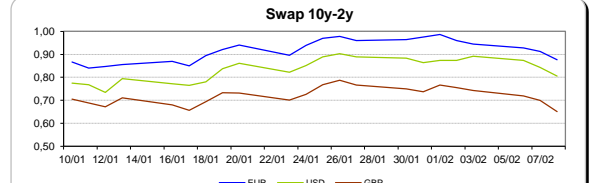
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2410	1	3	1,6798	2,2199	2,5163
2Y	1,4840	0	1	1,8170	2,2992	2,5633
3Y	1,6820	0	0	1,9634	2,3707	2,5730
4Y	1,8380	0	0	2,0649	2,4282	2,6378
5Y	1,9630	0	1	2,1515	2,4775	2,6678
7Y	2,1640	1	5	2,2849	2,5557	2,7175
10Y	2,3650	1	8	2,4242	2,6327	2,7505
15Y	2,5480	2	12	2,5426	2,6630	2,7295
20Y	2,6280	2	14	2,5898	2,6956	2,7125
30Y	2,6690	2	17	2,5999	2,6420	2,6996

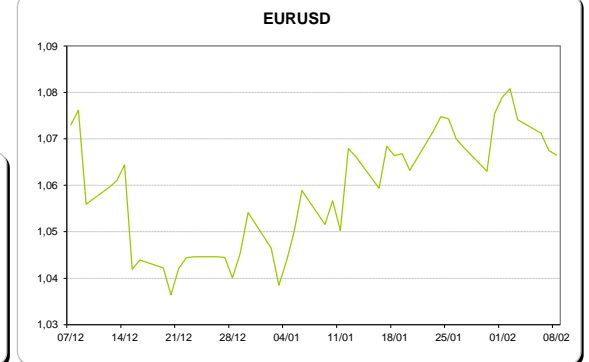
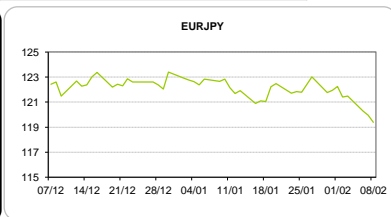


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,30	0,25	-2,38	OT 2Y	0,055	-0,02	-16,80
JETFUEL	485,75	-9,75	-18,25	OT 5Y	2,034	-0,02	8,90
DIESEL	497,50	-8,75	-10,00	OT 10Y	4,115	-0,13	13,90
COBRE	5.807,00	-51,00	205,00	BUND 10Y	-0,318	-6,72	-9,90
ZINCO	2.796,50	4,00	186,50	SCHATZ 2Y	-0,183	-1,14	-5,90
OURO	1.242,50	8,58	69,65	T-NOTE 10Y	3,026	-3,98	-7,30
TRIGO	430,00	-0,75	6,75	T-NOTE 2Y	1,642	-2,65	-9,10
LICENÇA C02	5,20	0,03	0,15	GILT 10Y	1,209	-8,32	-15,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0665	-0,09%	1,42%	1,0708	1,0758	1,0874
EUR/GBP	0,85315	1,19%	1,58%	0,8549	0,8568	0,8611
EUR/JPY	119,39	0,46%	2,74%	119,39	119,39	119,39
EUR/CHF	1,0638	0,19%	0,90%	1,0627	1,0613	1,0582
EUR/BRL	3,3379	0,03%	1,41%	3,4267	3,5171	3,6805
EUR/PLN	4,3120	-0,13%	1,56%	4,3353	4,3591	4,4079

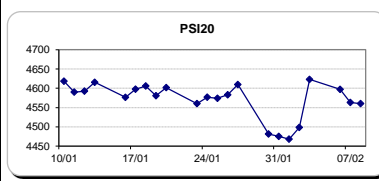


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0665	0,8532	119,39	1,0638	9,4544	7,4344	1,4082	1,40014	3,3379	8,8909
USD	0,9341	-	0,7976	111,81	0,9935	8,8409	6,9448	1,3145	1,3077	3,1217	8,2999

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,095	-0,75	5,98
BANCO BPI	1,050	-6,58	-7,16
BCP	0,1460	-7,01	-20,85
MONTEPIO	0,412	0,24	-2,14
CORT. AMORIM	9,096	2,57	7,01
CTT	4,905	-0,30	-23,89
EDP	2,763	2,91	-4,53
EDP R	6,144	1,55	1,79
GALP	13,720	0,37	-3,31
J MARTINS	15,845	0,76	7,50
MOTA ENGIL	1,596	-0,06	-0,87
NOS	5,221	0,40	-7,40
PHAROL	0,339	9,71	63,77
NAVIGATOR	3,410	-1,50	4,44
REN	2,620	2,14	-2,89
SEMAPA	13,075	-0,87	-2,43
SONAE CAP.	0,685	0,59	-8,42
SONAE SGPS	0,815	0,62	-6,75

Maiores ganhos/perdas	
Título	Variação %
PHAROL	9,71
EDP	2,91
CORT. AMORIM	2,57
REN	2,14
EDP R	1,55
ALTRI	-0,75
SEMAPA	-0,87
NAVIGATOR	-1,50
BANCO BPI	-6,58
BCP	-7,01



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.560,11	-0,07%	-2,55%	5.222,69	4.175,28
CAC40	4.766,60	0,26%	-1,97%	4.929,60	3.892,46
ESTX 50 PR	3.238,04	0,07%	-1,59%	3.342,47	2.672,73
XTRA DAX	11.543,38	-0,05%	0,54%	11.893,08	8.699,29
S&P 500	2.292,55	-0,02%	2,40%	2.300,99	1.810,10
IBEX 35	9.329,70	-0,02%	-0,24%	9.623,50	7.579,80
NIKKEI 225	19.007,60	0,51%	-0,56%	19.615,40	14.864,01

