

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

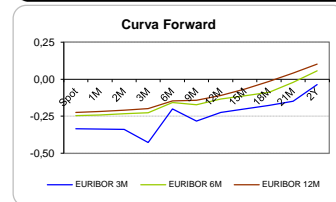
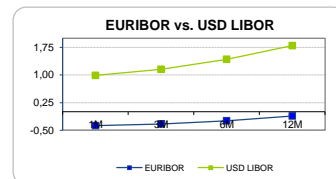
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RENDA FIXA

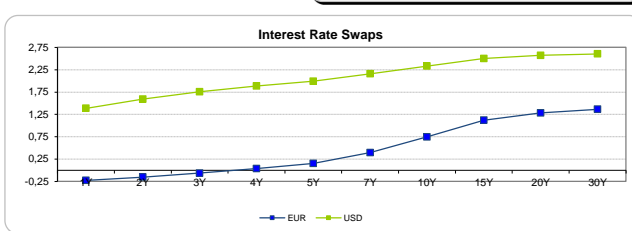
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,9894	0	14	0,2558	-0,7742
3M	-0,3300	0	0	3M	1,1554	1	5	0,3388	-0,7298
6M	-0,2410	0	0	6M	1,4260	0	1	0,4881	-0,6688
12M	-0,1160	0	-1	12M	1,7982	0	0	0,7048	-0,4966

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2238	0	-2	-0,1107	0,3235	0,8501
2Y	-0,1530	0	-3	-0,0048	0,4556	0,9800
3Y	-0,0630	0	-3	0,1056	0,5868	1,1050
4Y	0,0390	0	-3	0,2246	0,7170	1,2170
5Y	0,1520	0	-4	0,3489	0,8430	1,3140
7Y	0,3970	0	-3	0,5982	1,0670	1,4738
10Y	0,7460	0	-3	0,9196	1,2937	1,5960
15Y	1,1230	0	-4	1,2154	1,4626	1,6560
20Y	1,2830	0	-4	1,3377	1,5126	1,6400
30Y	1,3660	0	-4	1,3852	1,4992	1,5796

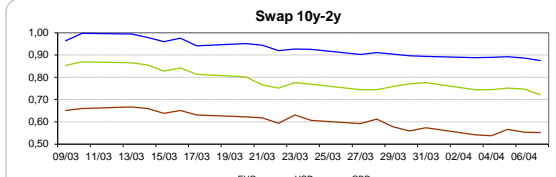
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,3880	1	1	1,7632	2,2300	2,4980
2Y	1,5900	1	-8	1,8770	2,3060	2,5410
3Y	1,7560	0	-13	2,0020	2,3690	2,5535
4Y	1,8880	0	-15	2,0935	2,4210	2,6170
5Y	1,9930	0	-16	2,1715	2,4680	2,6769
7Y	2,1600	1	-16	2,2940	2,5460	2,6970
10Y	2,3330	1	-15	2,4280	2,6240	2,7310
15Y	2,4990	1	-13	2,5460	2,6790	2,7320
20Y	2,5710	1	-12	2,5900	2,6855	2,7135
30Y	2,6050	1	-11	2,5970	2,6450	2,6880

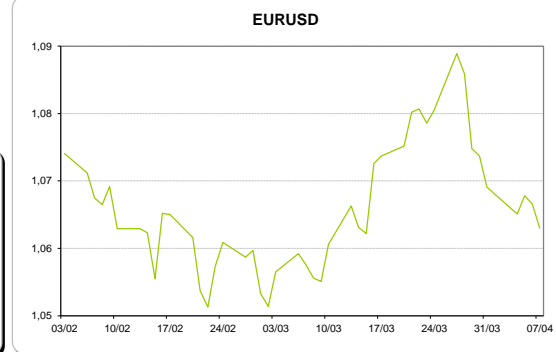
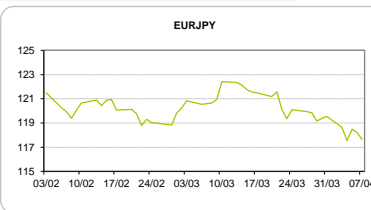
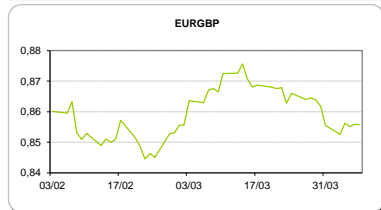


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,29	0,40	-0,84	OT 2Y	0,456	-0,03	41,50
JETFUEL	491,75	2,50	-3,25	OT 5Y	2,190	-0,03	34,50
DIESEL	491,75	2,00	-4,75	OT 10Y	3,859	-0,05	-12,70
COBRE	5.878,00	-37,00	0,00	BUND 10Y	-0,213	-3,46	-17,50
ZINCO	2.705,25	-51,00	-30,75	SCHATZ 2Y	-0,185	-2,97	-3,90
OURO	1.266,12	14,16	50,27	T-NOTE 10Y	3,058	-0,64	-21,10
TRIGO	423,75	0,50	-32,75	T-NOTE 2Y	1,779	0,38	-16,70
LICENÇA C02	4,92	-0,14	-0,46	GILT 10Y	1,026	-2,01	-17,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,063	-0,34%	0,51%	1,0677	1,0729	1,0844
EUR/GBP	0,85573	0,02%	1,33%	0,8574	0,8593	0,8634
EUR/JPY	117,64	0,50%	2,52%	117,64	117,64	117,64
EUR/CHF	1,0687	0,09%	0,18%	1,0675	1,0662	1,0633
EUR/BRL	3,3199	0,81%	-0,68%	3,4034	3,4827	3,6315
EUR/PLN	4,2185	0,40%	2,04%	4,2406	4,2632	4,3083



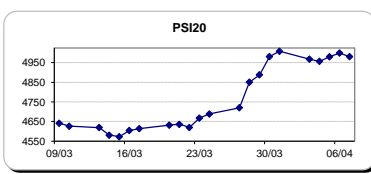
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0630	0,8557	117,64	1,0687	9,6096	7,4364	1,4216	1,41208	3,3199	9,1592
USD	0,9418	-	0,8069	110,75	1,0067	9,0485	7,0039	1,3392	1,3311	3,1286	8,6310

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,211	-0,26	8,98
BANCO BPI	1,065	1,72	-5,84
BCP	0,1805	-2,17	-2,15
MONTEPIO	0,417	0,24	-0,95
CORT. AMORIM	10,605	-0,75	24,76
CTT	5,061	0,60	-21,47
EDP	3,180	-0,19	9,88
EDP R	6,990	0,01	15,81
GALP	14,520	0,59	2,33
J MARTINS	16,850	0,21	14,31
MOTA ENGIL	2,181	4,45	35,47
NOS	5,048	-0,83	-10,46
PHAROL	0,337	-3,71	62,80
NAVIGATOR	3,783	-0,53	15,87
REN	2,919	0,00	8,19
SEMAPA	14,530	-0,24	8,43
SONAE CAP.	0,866	-0,12	15,78
SONAE SGPS	0,921	-1,07	5,38

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	4,45
BANCO BPI	1,72
CTT	0,60
GALP	0,59
MONTEPIO	0,24
CORT. AMORIM	-0,75
NOS	-0,83
SONAE SGPS	-1,07
BCP	-2,17
PHAROL	-3,71



ÍNDICE	Last	Var. 1D	YTD %	MAX Anual	MIN Anual
PSI 20	4.980,52	-0,37%	6,44%	5.125,03	4.175,28
CAC40	5.135,28	0,27%	5,61%	5.135,28	3.955,98
ESTX 50 PR	3.495,80	0,18%	6,24%	3.508,11	2.678,27
XTRA DAX	12.225,06	-0,05%	6,48%	12.375,58	9.214,10
S&P 500	2.355,15	-0,11%	5,19%	2.400,98	1.991,68
IBEX 35	10.529,00	0,10%	12,58%	10.534,50	7.579,80
NIKKEI 225	18.664,63	0,36%	-2,35%	19.668,01	14.864,01

