

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

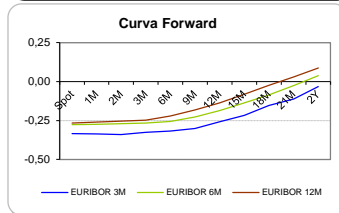
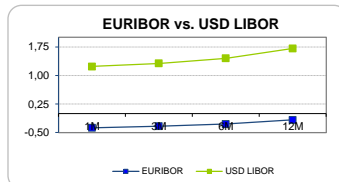
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RENTA FIXA

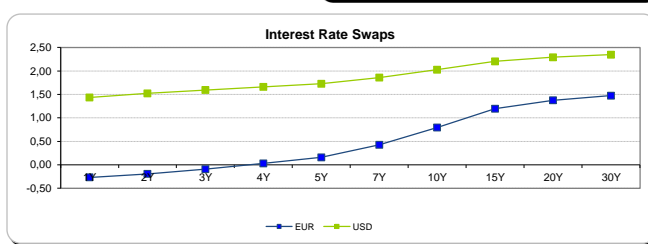
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2350	0	1	0,2492	-0,7856
3M	-0,3310	0	0	3M	1,3172	0	1	0,2858	-0,7262
6M	-0,2750	0	-1	6M	1,4517	0	0	0,3976	-0,6516
12M	-0,1660	0	-1	12M	1,7090	0	-2	0,5884	-0,5066

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2658	0	-2	-0,1395	0,3610	0,9390
2Y	-0,1900	1	-3	-0,0257	0,5110	1,0800
3Y	-0,0910	1	-5	0,1040	0,6530	1,2115
4Y	0,0300	2	-7	0,2420	0,7940	1,3310
5Y	0,1610	2	-8	0,3810	0,9285	1,4360
7Y	0,4260	2	-9	0,6530	1,1655	1,6020
10Y	0,7950	2	-9	1,0000	1,4198	1,7525
15Y	1,1970	2	-8	1,3400	1,6228	1,8365
20Y	1,3770	2	-8	1,4823	1,6835	1,8280
30Y	1,4750	1	-7	1,5499	1,6844	1,7795

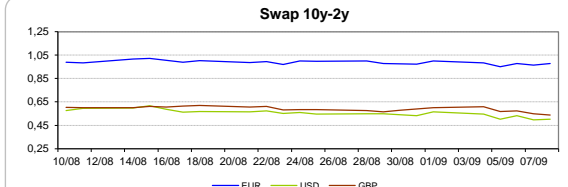
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4340	0	-4	1,6160	1,8490	2,1210
2Y	1,5220	0	-9	1,6284	1,9130	2,2071
3Y	1,5940	0	-13	1,7220	1,9800	2,1970
4Y	1,6600	0	-16	1,7765	2,0440	2,2545
5Y	1,7260	-1	-18	1,8490	2,1000	2,3548
7Y	1,8610	-1	-21	1,9615	2,1990	2,3640
10Y	2,0260	-1	-22	2,0890	2,2715	2,4390
15Y	2,2040	-1	-22	2,2340	2,3580	2,4530
20Y	2,2920	-1	-21	2,2910	2,3815	2,4440
30Y	2,3460	-2	-20	2,3345	2,3770	2,4290

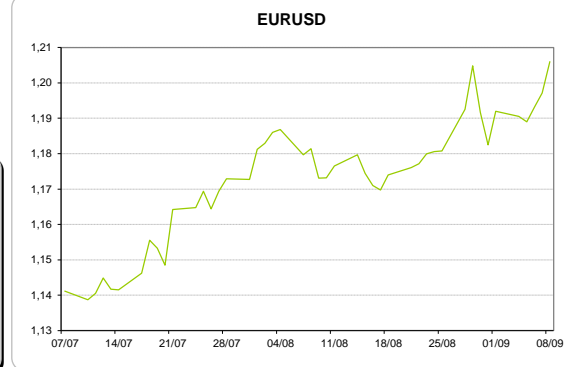
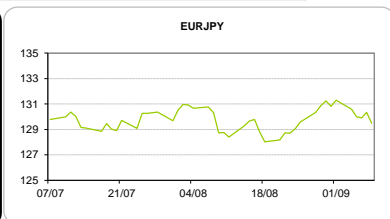
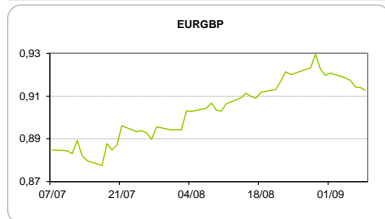


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,23	-0,26	2,04	OT 2Y	0,003	0,02	-4,20
JETFUEL	489,00	-1,50	16,00	OT 5Y	1,172	0,06	0,70
DIESEL	531,25	4,50	45,00	OT 10Y	2,799	0,05	-4,30
COBRE	6.915,00	-2,50	484,50	BUND 10Y	-0,226	1,03	-15,10
ZINCO	3.127,50	34,00	275,00	SCHATZ 2Y	-0,117	0,23	-11,70
OURO	1.347,54	-1,75	86,59	T-NOTE 10Y	2,823	0,00	-15,00
TRIGO	440,50	3,25	-43,50	T-NOTE 2Y	1,775	0,00	-8,70
LICENÇA C02	7,08	0,18	1,81	GILT 10Y	1,065	3,21	-12,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,206	0,74%	2,08%	1,2117	1,2179	1,2308
EUR/GBP	0,91268	0,15%	-0,65%	0,9144	0,9164	0,9207
EUR/JPY	129,5	0,65%	0,63%	129,50	129,50	129,50
EUR/CHF	1,1387	0,37%	0,54%	1,1375	1,1361	1,1338
EUR/BRL	3,7264	-0,85%	-1,36%	3,7885	3,8497	3,9840
EUR/PLN	4,2462	0,09%	0,44%	4,2651	4,2858	4,3302



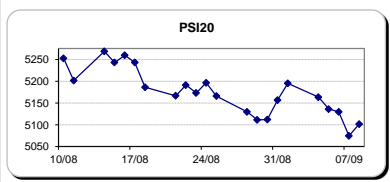
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2060	0,9127	129,50	1,1387	9,5585	7,4408	1,4614	1,49235	3,7264	9,3215
USD	0,8319	-	0,7586	107,93	0,9479	7,9492	6,1899	1,2155	1,2404	3,0908	7,7457

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,629	-0,47	-6,08
BANCO BPI	1,071	-0,37	-5,31
BCP	0,2117	6,12	14,77
MONTEPIO	1,005	0,70	138,72
CORT. AMORIM	11,225	0,81	32,06
CTT	5,069	-0,49	-21,35
EDP	3,252	0,49	12,37
EDP R	6,953	0,40	15,19
GALP	13,985	-1,06	-1,44
J MARTINS	16,605	-1,13	12,65
MOTA ENGIL	2,506	1,05	55,65
NOS	5,266	-1,00	-6,60
PHAROL	0,305	1,33	47,34
NAVIGATOR	3,566	-0,61	12,54
REN	2,764	0,22	2,45
SEMAPA	14,940	-1,06	11,49
SONAE CAP.	0,768	-0,13	2,67
SONAE SGPS	0,932	-0,64	6,64

Maiores ganhos/perdas	
Título	Varição %
BCP	6,12
PHAROL	1,33
MOTA ENGIL	1,05
CORT. AMORIM	0,81
MONTEPIO	0,70
SONAE SGPS	-0,64
NOS	-1,00
SEMAPA	-1,06
GALP	-1,06
J MARTINS	-1,13



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.101,67	0,54%	9,03%	5.359,19	4.356,54
CAC40	5.113,49	-0,02%	5,17%	5.442,10	4.310,88
ESTX 50 PR	3.447,69	0,00%	4,78%	3.666,80	2.922,82
XTRA DAX	12.303,98	0,06%	7,17%	12.951,54	10.174,92
S&P 500	2.464,67	-0,01%	10,09%	2.490,87	2.083,79
IBEX 35	10.129,60	0,05%	8,31%	11.184,40	8.512,40
NIKKEI 225	19.274,82	-0,63%	0,84%	20.318,11	16.111,81

