

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

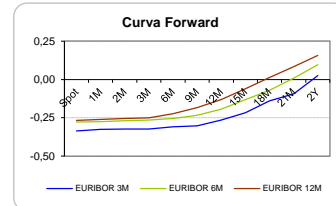
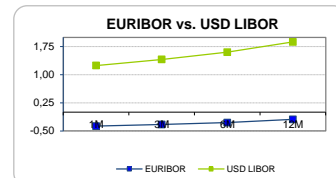
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RENTA FIXA

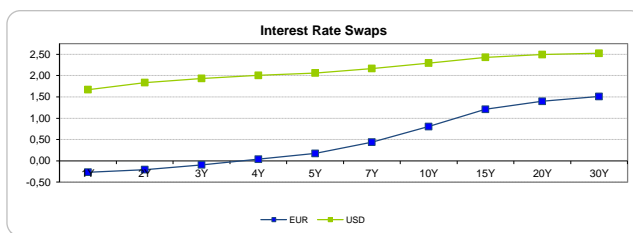
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2439	0	1	0,4938	-0,7863
3M	-0,3290	0	0	3M	1,4026	1	5	0,5232	-0,7370
6M	-0,2760	0	0	6M	1,5981	0	8	0,5859	-0,6496
12M	-0,1910	0	-2	12M	1,8684	0	6	0,7703	-0,5266

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2677	0	-1	-0,1408	0,4436
2Y	-0,2030	0	-4	-0,0041	0,5921
3Y	-0,0880	0	-5	0,1451	0,7220
4Y	0,0460	0	-6	0,2942	0,8603
5Y	0,1830	0	-7	0,4305	0,9875
7Y	0,4540	0	-9	0,7002	1,2130
10Y	0,8210	0	-10	1,0371	1,4568
15Y	1,2270	0	-10	1,3755	1,6635
20Y	1,4160	1	-9	1,5235	1,7299
30Y	1,5280	1	-8	1,5993	1,7374

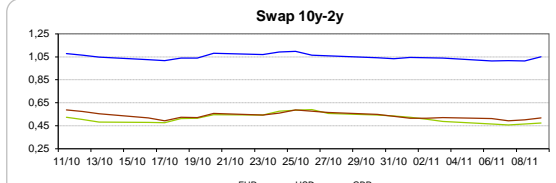
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6630	0	6	1,9797	2,2206	2,3840
2Y	1,8320	-1	5	2,0528	2,2639	2,4479
3Y	1,9370	-1	5	2,0980	2,2910	2,4855
4Y	2,0090	-2	3	2,1580	2,3531	2,4930
5Y	2,0690	-2	2	2,1900	2,3710	2,5525
7Y	2,1750	-3	0	2,2920	2,4635	2,5760
10Y	2,3040	-3	-2	2,3984	2,5385	2,6438
15Y	2,4430	-3	-3	2,5007	2,5997	2,6728
20Y	2,5090	-3	-4	2,5155	2,6196	2,6679
30Y	2,5400	-3	-4	2,5380	2,6042	2,6304

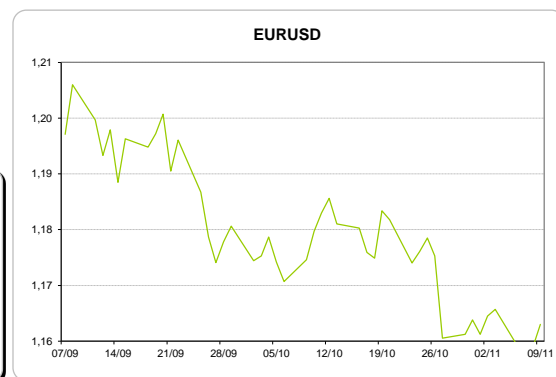
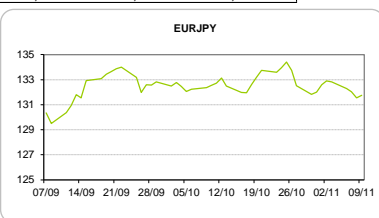
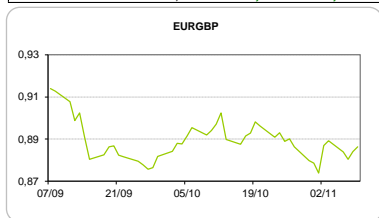


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,70	0,01	8,34	OT 2Y	-0,177	0,00	-15,20
JETFUEL	603,79	0,42	59,98	OT 5Y	0,692	0,03	-21,40
DIESEL	565,45	-2,67	43,89	OT 10Y	2,007	0,08	-32,40
COBRE	6.828,50	-144,00	159,50	BUND 10Y	-0,247	-0,37	-13,90
ZINCO	3.198,00	-62,00	-46,50	SCHATZ 2Y	-0,135	0,23	-6,20
OURO	1.286,04	10,72	9,44	T-NOTE 10Y	3,043	0,95	5,70
TRIGO	423,25	-4,00	-20,25	T-NOTE 2Y	2,091	0,76	9,90
LICENÇA C02	7,71	-0,04	0,71	GILT 10Y	1,274	-1,31	-5,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,159	0,24%	-1,33%	1,1657	1,1720	1,1868
EUR/GBP	0,88405	-0,42%	0,89%	0,8864	0,8887	0,8943
EUR/JPY	131,54	0,37%	0,62%	131,54	131,54	131,54
EUR/CHF	1,1591	-0,03%	-0,74%	1,1578	1,1565	1,1542
EUR/BRL	3,7744	0,50%	-0,80%	3,8382	3,8997	4,0394
EUR/PLN	4,2345	0,21%	1,57%	4,2566	4,2773	4,3262



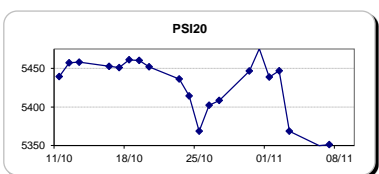
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1590	0,8841	131,54	1,1591	9,7177	7,4439	1,4750	1,51001	3,7744	9,4636
USD	0,8628	-	0,7634	113,605	0,9998	8,3861	6,4225	1,2740	1,3036	3,2515	8,1812

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,377	0,22	39,16
BANCO BPI	1,148	1,41	1,50
BCP	0,2464	-2,49	33,58
CORT. AMORIM	11,860	0,34	39,53
CTT	3,414	-2,62	-47,03
EDP	3,012	1,62	4,08
EDP R	7,051	0,80	16,82
GALP	16,005	-2,26	12,79
J MARTINS	16,040	0,41	8,82
MOTA ENGIL	3,465	-0,29	115,22
NOS	4,995	-0,72	-11,40
PHAROL	0,429	2,39	107,25
NAVIGATOR	4,318	-0,90	36,27
REN	2,673	0,83	-0,93
SEMAPA	16,655	1,00	24,29
SONAE CAP.	0,835	0,12	11,63
SONAE SGPS	1,006	1,82	15,10

Maiores ganhos/perdas	
Título	Variação %
PHAROL	2,39
SONAE SGPS	1,82
EDP	1,62
BANCO BPI	1,41
SEMAPA	1,00
NOS	-0,72
NAVIGATOR	-0,90
GALP	-2,26
BCP	-2,49
CTT	-2,62



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.330,00	-0,40%	13,91%	5.495,87	4.356,54
CAC40	5.471,43	-0,17%	12,53%	5.536,40	4.344,88
ESTX 50 PR	3.655,04	-0,10%	11,08%	3.708,82	2.937,98
XTRA DAX	13.382,42	0,02%	16,56%	13.525,56	10.174,92
S&P 500	2.589,12	-0,06%	15,64%	2.597,02	2.123,56
IBEX 35	10.228,70	-0,02%	9,37%	11.184,40	8.512,40
NIKKEI 225	22.913,82	-0,10%	19,88%	22.953,18	16.111,81

