

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

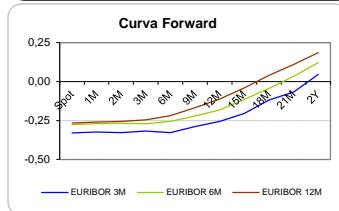
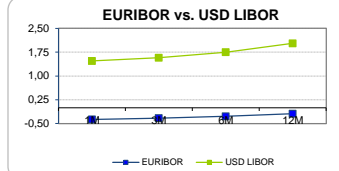
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RENTA FIXA

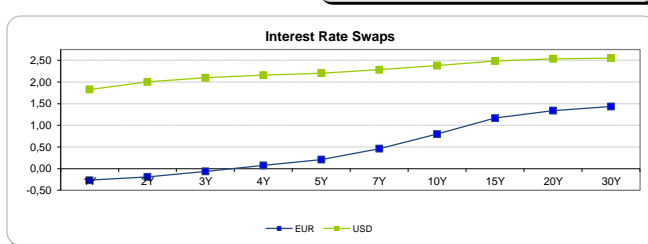
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,4720	1	23	0,4937	-0,8183
3M	-0,3290	0	0	3M	1,5735	1	16	0,5224	-0,7528
6M	-0,2730	0	0	6M	1,7477	1	13	0,5798	-0,6508
12M	-0,1910	0	0	12M	2,0283	1	15	0,7671	-0,5272

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2659	0	0	-0,1150	0,4907	1,0079
2Y	-0,1870	1	1	0,0365	0,6219	1,1207
3Y	-0,0610	1	2	0,1878	0,7512	1,2279
4Y	0,0760	1	1	0,3297	0,8704	1,3320
5Y	0,2120	1	0	0,4633	0,9820	1,4260
7Y	0,4630	1	-2	0,7088	1,1899	1,5720
10Y	0,7990	1	-6	1,0214	1,4101	1,7090
15Y	1,1680	0	-11	1,3274	1,5942	1,7910
20Y	1,3420	0	-12	1,4653	1,6551	1,7830
30Y	1,4340	0	-15	1,5240	1,6509	1,7340

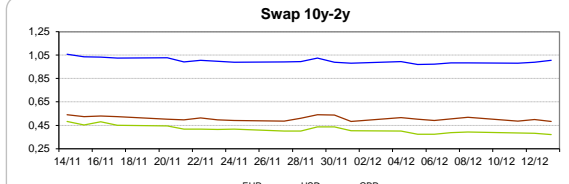
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,8290	1	15	2,1821	2,3457	2,4530
2Y	2,0030	1	15	2,2230	2,3650	2,4740
3Y	2,0980	1	14	2,2600	2,3940	2,4960
4Y	2,1580	0	12	2,2920	2,4190	2,5240
5Y	2,2050	0	10	2,3220	2,4470	2,5885
7Y	2,2820	-1	6	2,3800	2,5030	2,6030
10Y	2,3780	-1	1	2,4600	2,5535	2,6300
15Y	2,4860	-1	-2	2,5360	2,6174	2,6545
20Y	2,5380	-1	-3	2,5670	2,6160	2,6460
30Y	2,5530	-2	-5	2,5630	2,5910	2,6010

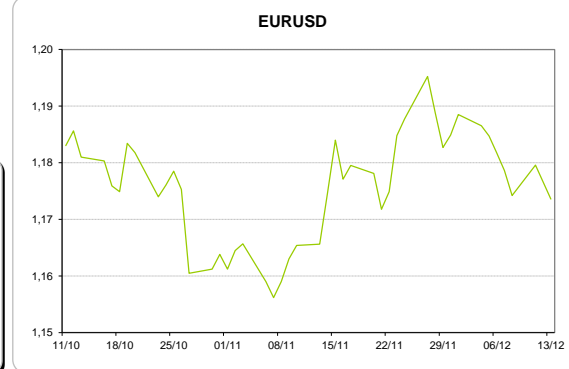
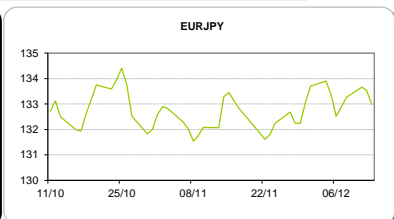
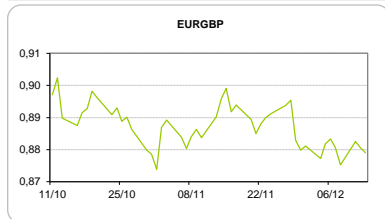


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	62,50	-0,84	-0,60	OT 2Y	-0,235	0,02	-5,20
JETFUEL	603,00	-9,50	-0,59	OT 5Y	0,523	0,03	-11,70
DIESEL	565,25	-9,50	1,12	OT 10Y	1,884	0,04	-10,80
COBRE	6.677,50	-7,00	-123,00	BUND 10Y	-0,241	0,15	-11,70
ZINCO	3.152,00	27,00	-87,25	SCHATZ 2Y	-0,076	-0,46	-1,20
OURO	1.246,23	1,63	-32,14	T-NOTE 10Y	3,155	-1,13	0,90
TRIGO	415,50	4,75	-27,75	T-NOTE 2Y	2,329	-1,15	12,30
LICENÇA C02	7,07	-0,07	-0,28	GILT 10Y	1,335	-1,04	-12,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1736	-0,26%	0,69%	1,1813	1,1884	1,2041
EUR/GBP	0,87905	0,19%	1,27%	0,8813	0,8837	0,8892
EUR/JPY	132,99	0,41%	-0,69%	132,99	132,99	132,99
EUR/CHF	1,1629	0,12%	-0,05%	1,1614	1,1600	1,1579
EUR/BRL	3,9006	-0,10%	-1,90%	3,9635	4,0270	4,1675
EUR/PLN	4,2171	-0,16%	0,46%	4,2371	4,2600	4,3109



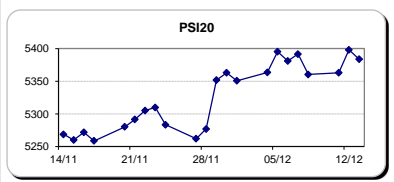
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1736	0,8791	132,99	1,1629	9,9379	7,4433	1,5139	1,54593	3,9006	9,8469
USD	0,8506	-	0,7483	113,065	0,9893	8,4534	6,3309	1,2854	1,3137	3,2997	8,3722

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,463	-0,40	41,38
BANCO BPI	1,140	-0,09	0,80
BCP	0,2603	-0,23	41,12
CORT. AMORIM	11,430	-0,35	35,42
CTT	3,460	0,41	-46,31
EDP	2,930	-0,37	1,24
EDP R	6,622	0,15	9,71
GALP	15,730	-0,88	10,85
J MARTINS	16,175	-1,07	9,74
MOTA ENGIL	3,751	0,70	132,98
NOS	5,576	-1,06	-1,10
PHAROL	0,287	-8,01	38,65
NAVIGATOR	4,319	1,41	36,30
REN	2,430	-1,30	-4,48
SEMAPA	17,365	-0,29	29,59
SONAE CAP.	0,881	0,34	17,78
SONAE SGPS	1,141	3,63	30,55

Maiores ganhos/perdas	
Título	Varição %
SONAE SGPS	3,63
NAVIGATOR	1,41
MOTA ENGIL	0,70
CTT	0,41
SONAE CAP.	0,34
GALP	-0,88
NOS	-1,06
J MARTINS	-1,07
REN	-1,30
PHAROL	-8,01



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.383,69	-0,27%	15,06%	5.495,87	4.455,76
CAC40	5.399,45	-0,51%	11,05%	5.536,40	4.733,82
ESTX 50 PR	3.581,75	-0,52%	8,85%	3.708,82	3.193,38
XTRA DAX	13.125,64	-0,44%	14,32%	13.525,56	11.191,64
S&P 500	2.668,42	0,16%	19,19%	2.671,88	2.233,62
IBEX 35	10.260,50	-0,27%	9,71%	11.184,40	9.132,60
NIKKEI 225	22.758,07	-0,47%	19,06%	23.382,15	18.224,68

