

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

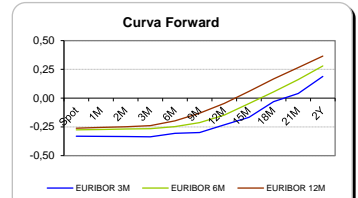
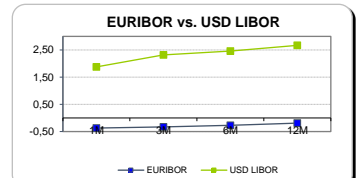
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RENTA FIXA

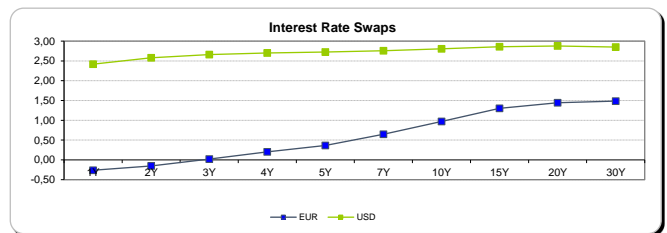
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,8775	-1	19	0,5141	-0,7864
3M	-0,3280	0	0	3M	2,3208	1	30	0,7229	-0,7360
6M	-0,2710	0	0	6M	2,4599	1	23	0,8404	-0,6508
12M	-0,1900	0	0	12M	2,6700	1	17	1,0114	-0,5232

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2615	-1	-1	2,7616	2,8270	2,8180
2Y	-0,1550	0	-3	0,1604	0,8777	1,3430
3Y	0,0200	0	-5	0,3520	1,0000	1,4290
4Y	0,2020	0	-6	0,5170	1,1080	1,5050
5Y	0,3660	0	-7	0,6609	1,2073	1,5725
7Y	0,6480	0	-9	0,9017	1,3720	1,6895
10Y	0,9690	0	-9	1,1734	1,5425	1,7850
15Y	1,3020	0	-9	1,4278	1,6748	1,8270
20Y	1,4420	0	-10	1,5282	1,6993	1,7880
30Y	1,4850	1	-10	1,5356	1,6464	1,7000

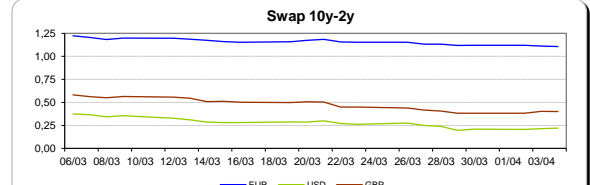
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4180	-1	14	2,7616	2,8270	2,8180
2Y	2,5790	0	9	2,7770	2,8175	2,8170
3Y	2,6610	0	6	2,7930	2,8175	2,8320
4Y	2,7010	1	3	2,8193	2,8180	2,8530
5Y	2,7230	1	1	2,8231	2,8280	2,8983
7Y	2,7550	1	-3	2,8130	2,8540	2,9030
10Y	2,8040	2	-6	2,8510	2,8890	2,9190
15Y	2,8580	2	-8	2,8850	2,9110	2,9220
20Y	2,8770	2	-9	2,8890	2,8980	2,8980
30Y	2,8510	2	-10	2,8520	2,8510	2,8285

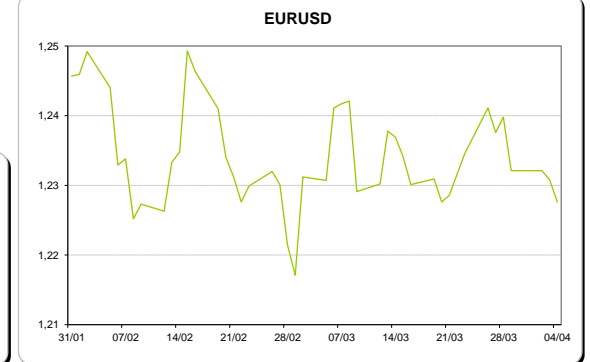
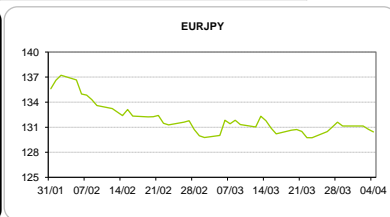
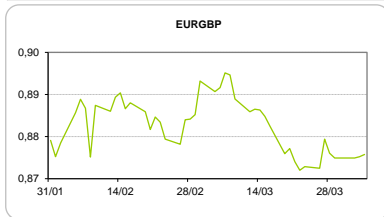


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,76	-0,36	3,65	OT 2Y	-0,238	-0,04	-16,00
JETFUEL	653,71	-4,00	31,46	OT 5Y	0,270	-0,03	-29,50
DIESEL	611,46	-3,50	42,73	OT 10Y	1,620	-0,02	-33,10
COBRE	6.810,00	82,00	-102,00	BUND 10Y	0,046	-0,68	-16,80
ZINCO	3.286,50	5,50	-70,50	SCHATZ 2Y	0,028	0,23	-5,90
OURO	1.335,45	2,63	12,70	T-NOTE 10Y	3,509	-0,17	-8,80
TRIGO	457,00	-0,50	-43,00	T-NOTE 2Y	2,747	0,00	-0,80
LICENÇA C02	13,04	-0,26	2,90	GILT 10Y	1,547	1,35	-12,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2276	-0,26%	-0,25%	1,2363	1,2457	1,2657
EUR/GBP	0,87573	-0,06%	1,71%	0,8783	0,8814	0,8883
EUR/JPY	130,43	0,25%	-0,31%	130,43	130,43	130,43
EUR/CHF	1,1797	-0,26%	-1,72%	1,1786	1,1773	1,1750
EUR/BRL	4,1179	-0,46%	-2,84%	4,1797	4,2449	4,3710
EUR/PLN	4,2028	-0,18%	-0,33%	4,2239	4,2468	4,2930

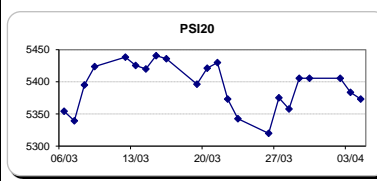


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2276	0,8757	130,43	1,1797	10,3336	7,4500	1,5746	1,59642	4,1179	9,6237
USD	0,8133	-	0,71	106,53	0,9594	8,4085	6,0593	1,2819	1,2985	3,3536	7,8350

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	5,390	0,19	4,24
BANCO BPI	1,148	-1,03	-2,13
BCP	0,2634	-0,98	-3,16
CORT. AMORIM	10,580	-1,31	2,72
CTT	3,092	1,24	-11,83
EDP	3,105	0,49	7,63
EDP R	8,005	0,06	14,90
GALP	15,370	0,62	0,29
J MARTINS	14,420	-1,33	-10,96
MOTA ENGIL	3,180	-2,00	-13,19
NOS	4,780	-0,42	-12,79
PHAROL	0,223	-1,11	-11,00
NAVIGATOR	4,718	-0,80	10,96
REN	2,514	-0,48	1,41
SEMAPA	18,960	3,04	6,55
SONAE CAP.	0,913	-0,54	2,93
SONAE SGPS	1,099	0,18	-2,40

Maiores ganhos/perdas	
Título	Variação %
SEMAPA	3,04
CTT	1,24
GALP	0,62
EDP	0,49
ALTRI	0,19
BANCO BPI	-1,03
PHAROL	-1,11
CORT. AMORIM	-1,31
J MARTINS	-1,33
MOTA ENGIL	-2,00



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.373,22	-0,19%	-0,28%	5.793,38	4.871,47
CAC40	5.141,80	-0,20%	-3,21%	5.567,03	4.980,41
ESTX 50 PR	3.340,19	-0,20%	-4,67%	3.708,82	3.261,86
XTRA DAX	11.955,16	-0,39%	-7,45%	13.596,89	11.726,62
S&P 500	2.604,37	-0,39%	-2,60%	2.872,87	2.328,95
IBEX 35	9.512,00	-0,39%	-5,30%	11.184,40	9.327,60
NIKKEI 225	21.319,55	0,13%	-6,35%	24.129,34	18.224,68

