

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

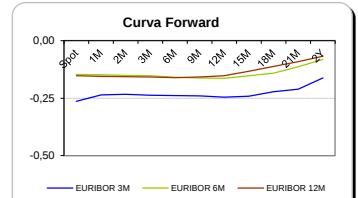
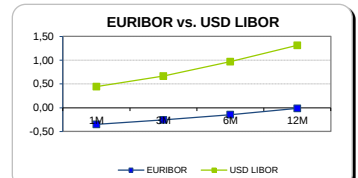
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RENTA FIXA

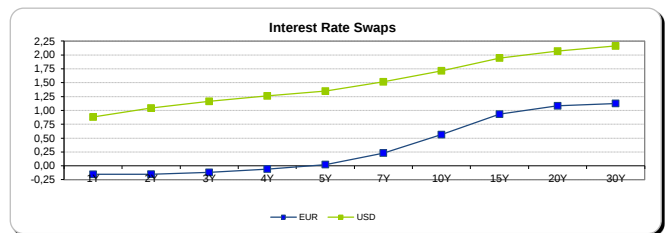
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3490	0	-1	1M	0,4442	0	1	0,5129	-0,7716
3M	-0,2580	0	-1	3M	0,6653	0	3	0,5895	-0,7332
6M	-0,1440	0	0	6M	0,9682	1	6	0,7319	-0,6432
12M	-0,0130	0	0	12M	1,3124	1	8	1,0034	-0,5190

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1530	0	0	-0,1545	0,1041	0,5979
2Y	-0,1500	0	0	-0,1095	0,2150	0,7384
3Y	-0,1190	0	0	-0,0380	0,3423	0,8764
4Y	-0,0600	0	-1	0,0538	0,4755	0,9971
5Y	0,0210	1	-2	0,1622	0,6091	1,0870
7Y	0,2300	1	-3	0,4029	0,8414	1,2580
10Y	0,5630	1	-4	0,7243	1,0749	1,3927
15Y	0,9310	2	-2	1,0211	1,2477	1,4489
20Y	1,0820	2	-1	1,1362	1,2896	1,4159
30Y	1,1260	2	-1	1,1520	1,2473	1,3205

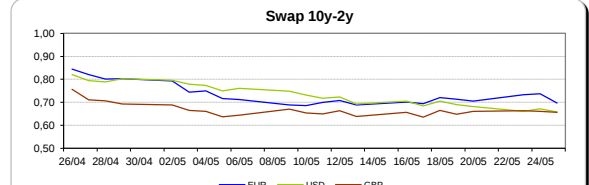
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8800	1	7	1,2229	1,5655	1,8545
2Y	1,0420	1	9	1,3316	1,6315	1,9145
3Y	1,1640	2	8	1,4020	1,7045	1,9630
4Y	1,2620	1	6	1,4750	1,7715	2,0165
5Y	1,3480	1	4	1,5490	1,8300	2,0900
7Y	1,5140	1	0	1,6800	1,9395	2,1600
10Y	1,7140	0	-3	1,8465	2,0740	2,2480
15Y	1,9440	0	-6	2,0380	2,2214	2,3230
20Y	2,0680	1	-7	2,1360	2,2580	2,3779
30Y	2,1610	1	-7	2,2020	2,2865	2,3718

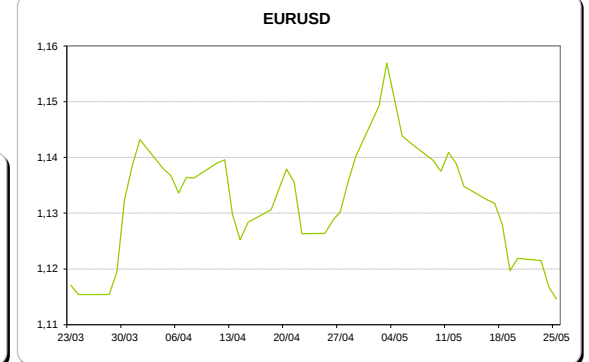
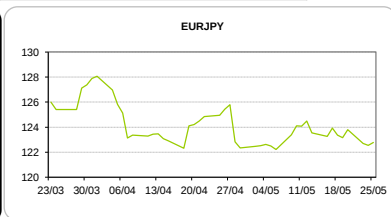
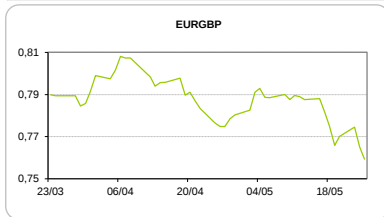


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,16	0,55	4,84	OT 2Y	0,474	-0,03	-18,70
JETFUEL	472,75	5,00	42,50	OT 5Y	1,688	-0,08	-35,30
DIESEL	453,00	8,00	50,25	OT 10Y	2,961	-0,07	-34,20
COBRE	4.586,50	39,00	-430,00	BUND 10Y	-0,289	-2,85	-12,60
ZINCO	1.824,25	-12,25	-82,75	SCHATZ 2Y	0,078	-0,69	-0,90
OURO	1.222,13	-5,13	-15,79	T-NOTE 10Y	2,622	0,15	-1,70
TRIGO	465,50	1,50	-12,25	T-NOTE 2Y	1,409	0,00	7,60
LICENÇA C02	5,87	0,07	-0,03	GILT 10Y	1,714	-1,57	-13,50



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1146	-0,20%	-1,05%	1,1181	1,1220	1,1314
EUR/GBP	0,75925	0,77%	2,26%	0,7612	0,7632	0,7678
EUR/JPY	122,79	-0,19%	1,76%	122,79	122,79	122,79
EUR/CHF	1,1057	0,09%	-0,63%	1,1044	1,1029	1,1002
EUR/BRL	4,0255	-1,15%	-0,45%	4,1533	4,2704	4,4947
EUR/PLN	4,4077	0,43%	0,04%	4,4294	4,4503	4,4852

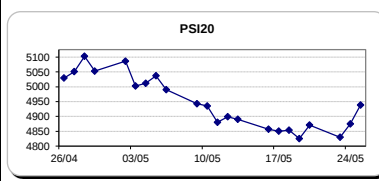


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1146	0,7593	122,79	1,1057	9,2617	7,4360	1,4601	1,5526	4,0255	9,3059
USD	0,8973	-	0,6796	110,28	0,9913	8,2995	6,6724	1,3086	1,3908	3,5883	8,3304

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,354	3,87	-29,69
BANCO BPI	1,163	0,35	6,60
BCP	0,033	8,55	-32,48
MONTEPIO	0,568	0,35	-13,28
CORT. AMORIM	7,050	0,71	18,53
CTT	8,007	0,13	-9,57
EDP	2,910	1,08	-12,38
EDP R	6,842	0,16	-5,63
GALP	11,880	0,47	10,82
J MARTINS	14,330	0,95	19,47
MOTA ENGIL	1,748	3,43	-9,19
NOS	6,539	-0,77	-9,76
PHAROL	0,126	3,28	-53,51
NAVIGATOR	2,890	2,08	-17,21
REN	2,660	0,42	-4,39
SEMAPA	11,130	1,64	-12,33
SONAE CAP.	0,632	0,80	23,92
SONAE SGPS	0,930	0,87	-11,26

Maiores ganhos/perdas	
Título	Variação %
BCP	8,55
ALTRI	3,87
MOTA ENGIL	3,43
PHAROL	3,28
NAVIGATOR	2,08
NOS	-0,77



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.938,60	1,31%	-7,05%	6.081,79	4.455,16
CAC40	4.481,64	1,13%	-3,35%	5.217,80	3.892,46
ESTX 50 PR	3.061,60	1,71%	-6,30%	3.714,26	2.672,73
XTRA DAX	10.205,21	1,47%	-5,01%	11.920,31	8.699,29
S&P 500	2.090,44	0,69%	2,27%	2.132,82	1.810,10
IBEX 35	9.125,00	2,32%	-4,39%	11.612,60	7.746,30
NIKKEI 225	16.757,35	1,57%	-11,96%	20.952,71	14.865,77

