

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

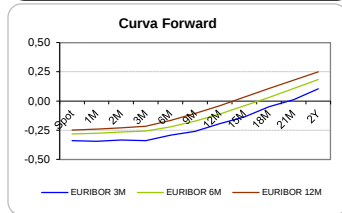
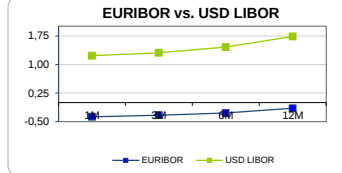
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RENTA FIXA

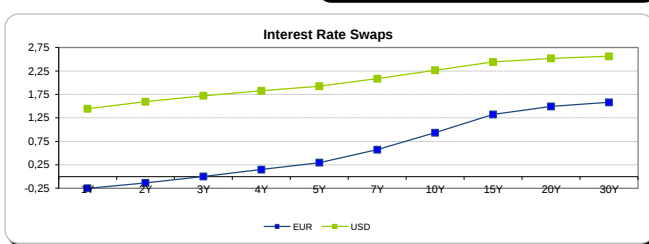
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2278	0	2	0,2524	-0,7842
3M	-0,3320	0	0	3M	1,3069	0	3	0,2884	-0,7286
6M	-0,2740	0	0	6M	1,4560	0	2	0,4290	-0,6480
12M	-0,1510	0	1	12M	1,7334	0	0	0,6379	-0,4920

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2490	0	0	-0,0423	0,5680	1,1290
2Y	-0,1340	-1	4	0,1033	0,7243	1,2539
3Y	0,0020	-1	8	0,2609	0,8578	1,3727
4Y	0,1490	-1	12	0,4146	0,9863	1,4825
5Y	0,2970	-1	14	0,5550	1,1087	1,5720
7Y	0,5740	-2	16	0,8169	1,3259	1,7296
10Y	0,9330	-2	16	1,1420	1,5506	1,8653
15Y	1,3220	-2	15	1,4537	1,7279	1,9342
20Y	1,4930	-2	14	1,5836	1,7795	1,9196
30Y	1,5820	-2	13	1,6354	1,7644	1,8470

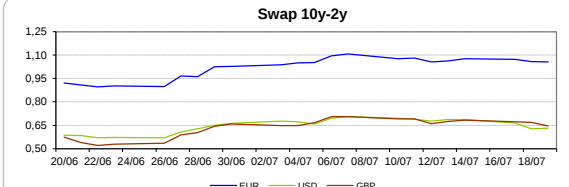
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	10,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4450	0	5	1,7359	2,1005	2,3770
2Y	1,5960	0	7	1,8080	2,1680	2,4375
3Y	1,7230	0	9	1,9105	2,2365	2,4805
4Y	1,8290	0	10	1,9895	2,3005	2,5280
5Y	1,9240	0	11	2,0645	2,3550	2,5930
7Y	2,0860	0	13	2,1945	2,4455	2,6235
10Y	2,2660	0	15	2,3395	2,5390	2,6685
15Y	2,4400	0	15	2,4740	2,6130	2,6755
20Y	2,5200	0	16	2,5295	2,6305	2,6680
30Y	2,5620	-1	16	2,5505	2,6179	2,6445

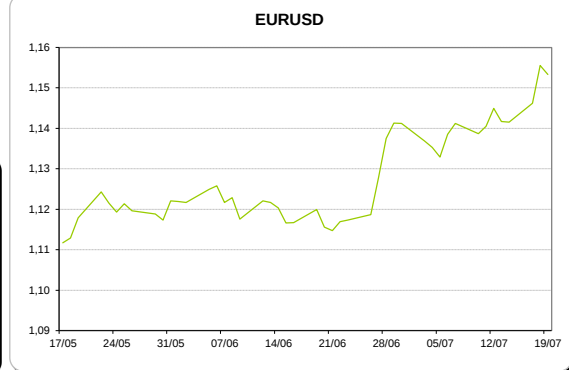
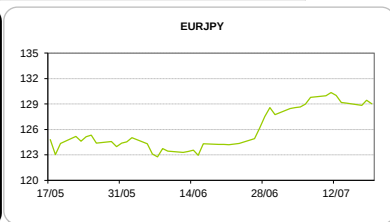
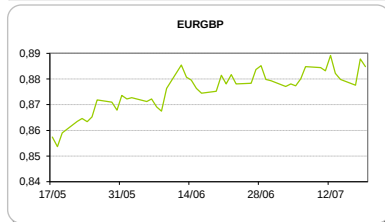


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,44	0,60	2,31	OT 2Y	0,119	0,00	7,90
JETFUEL	450,25	-1,00	12,25	OT 5Y	1,303	0,01	7,90
DIESEL	454,50	-1,00	23,50	OT 10Y	3,067	0,00	19,40
COBRE	6.004,00	11,00	344,00	BUND 10Y	-0,140	-2,00	20,30
ZINCO	2.786,50	-22,75	264,00	SCHATZ 2Y	0,011	-0,46	3,90
OURO	1.240,86	-3,20	-2,53	T-NOTE 10Y	2,970	0,63	4,10
TRIGO	503,50	-0,25	20,50	T-NOTE 2Y	1,843	0,76	-1,90
LICENÇA C02	5,39	-0,07	0,46	GILT 10Y	1,195	-2,05	15,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1533	-0,19%	2,98%	1,1591	1,1650	1,1772
EUR/GBP	0,88485	0,33%	-1,09%	0,8866	0,8885	0,8927
EUR/JPY	129,03	0,33%	-3,70%	129,03	129,03	129,03
EUR/CHF	1,0997	0,33%	-1,09%	1,0986	1,0974	1,0950
EUR/BRL	3,6318	0,43%	0,82%	3,7103	3,7816	3,9268
EUR/PLN	4,2127	-0,24%	0,15%	4,2340	4,2559	4,3012



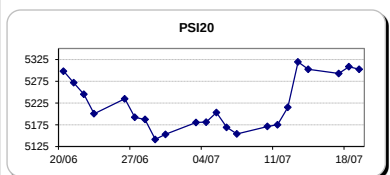
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1533	0,8849	129,03	1,0997	9,5431	7,4363	1,4496	1,44937	3,6318	9,2875
USD	0,8683	-	0,767	111,705	0,9544	8,2877	6,4570	1,2595	1,2598	3,1550	8,0604

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,018	0,45	3,99
BANCO BPI	1,058	0,28	-6,45
BCP	0,2462	-1,91	33,47
MONTEPIO	1,000	0,00	137,53
CORT. AMORIM	12,250	-2,12	44,12
CTT	5,551	0,36	-13,87
EDP	3,000	0,57	3,66
EDP R	6,870	0,09	13,82
GALP	13,720	1,18	-3,31
J MARTINS	17,630	-0,51	19,61
MOTA ENGIL	2,510	0,84	55,90
NOS	5,459	0,79	-3,17
PHAROL	0,341	0,59	64,73
NAVIGATOR	3,731	-0,24	17,75
REN	2,739	0,55	1,52
SEMAPA	17,450	1,04	30,22
SONAE CAP.	0,867	0,46	15,91
SONAE SGPS	0,984	-1,11	12,59

Maiores ganhos/perdas	
Título	Variação %
GALP	1,18
SEMAPA	1,04
MOTA ENGIL	0,84
NOS	0,79
PHAROL	0,59
NAVIGATOR	-0,24
J MARTINS	-0,51
SONAE SGPS	-1,11
BCP	-1,91
CORT. AMORI	-2,12



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.302,36	-0,11%	13,32%	5.359,19	4.356,54
CAC40	5.216,07	0,83%	7,28%	5.442,10	4.293,34
ESTX 50 PR	3.500,27	0,62%	6,37%	3.666,80	2.892,52
XTRA DAX	12.452,05	0,17%	8,46%	12.951,54	9.923,64
S&P 500	2.468,38	0,32%	10,25%	2.469,41	2.083,79
IBEX 35	10.588,10	0,60%	13,22%	11.184,40	8.229,40
NIKKEI 225	20.020,86	0,10%	4,74%	20.318,11	15.921,04

