

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

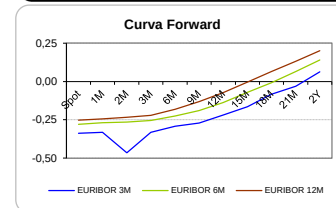
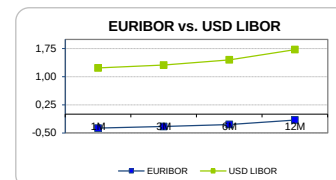
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RENDA FIXA

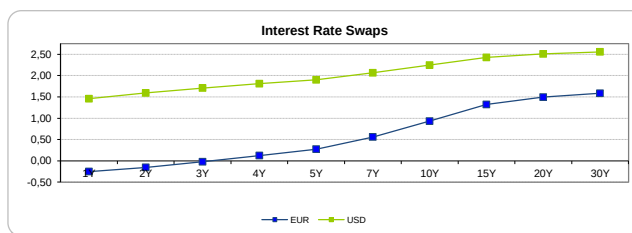
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2317	0	1	0,2539	-0,7834
3M	-0,3310	0	0	3M	1,3106	0	1	0,2854	-0,7256
6M	-0,2730	0	0	6M	1,4517	0	0	0,4253	-0,6476
12M	-0,1530	0	0	12M	1,7257	0	-1	0,6321	-0,5002

INTEREST RATE SWAPS					
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y
1Y	-0,2519	0	-1	-0,0745	0,5155
2Y	-0,1530	0	-2	0,0646	0,6765
3Y	-0,0230	0	-1	0,2149	0,8233
4Y	0,1230	0	0	0,3706	0,9605
5Y	0,2750	0	1	0,5184	1,0903
7Y	0,5600	-1	3	0,7924	1,3165
10Y	0,9320	-2	5	1,1285	1,5447
15Y	1,3220	-4	6	1,4441	1,7235
20Y	1,4940	-5	6	1,5774	1,7773
30Y	1,5830	-6	6	1,6300	1,7615

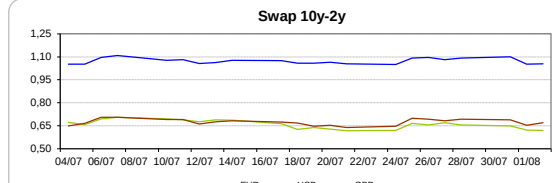
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



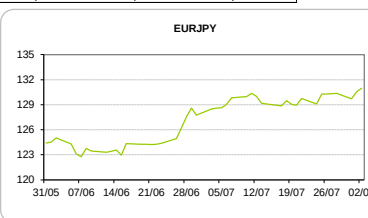
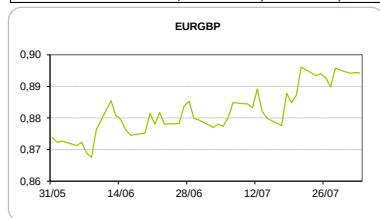
INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4550	0	1	1,7308	2,0800	2,3750
2Y	1,5930	-1	-1	1,7920	2,1570	2,4608
3Y	1,7080	-1	-3	1,9131	2,2280	2,4795
4Y	1,8090	-1	-3	1,9760	2,2920	2,5195
5Y	1,9010	-2	-4	2,0530	2,3689	2,5849
7Y	2,0640	-2	-3	2,2056	2,4596	2,6125
10Y	2,2460	-2	-2	2,3508	2,5513	2,6575
15Y	2,4250	-2	0	2,4825	2,6020	2,6745
20Y	2,5080	-2	1	2,5419	2,6469	2,6705
30Y	2,5570	-2	3	2,5655	2,5995	2,6395



COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,14	0,36	3,10	OT 2Y	0,127	0,02	-0,80
JETFUEL	470,25	-9,75	27,50	OT 5Y	1,236	0,04	-5,70
DIESEL	492,75	-5,75	48,50	OT 10Y	2,864	0,03	-14,50
COBRE	6.347,50	-24,00	408,00	BUND 10Y	-0,214	-0,59	-9,10
ZINCO	2.769,75	-16,25	12,25	SCHATZ 2Y	-0,053	0,00	-11,70
OURO	1.272,01	3,15	30,46	T-NOTE 10Y	2,956	0,47	-11,00
TRIGO	461,25	0,00	-64,75	T-NOTE 2Y	1,828	1,52	-8,80
LICENÇA C02	5,43	0,13	0,40	GILT 10Y	1,236	3,36	-4,80


CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1829	0,14%	4,05%	1,1888	1,1950	1,2076
EUR/GBP	0,89425	0,02%	-1,92%	0,8960	0,8980	0,9024
EUR/JPY	130,98	-0,34%	-1,92%	130,98	130,98	130,98
EUR/CHF	1,1485	-0,77%	-4,65%	1,1474	1,1461	1,1438
EUR/BRL	3,6997	-0,25%	1,40%	3,7757	3,8454	3,9844
EUR/PLN	4,2576	-0,08%	-0,21%	4,2791	4,3017	4,3471

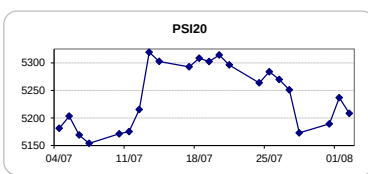


FIXINGS CONTRA USD e EUR										
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL
EUR	-	1,1829	0,8943	130,98	1,1485	9,6041	7,4376	1,4880	1,48601	3,6997
USD	0,8436	-	0,7564	110,41	0,9675	8,0972	6,2746	1,2579	1,2546	3,1296

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,833	-0,34	-0,80
BANCO BPI	1,070	0,94	-5,39
BCP	0,2385	-2,65	29,30
MONTEPIO	1,000	0,00	137,53
CORT. AMORIM	11,570	-2,49	36,12
CTT	5,319	-0,99	-17,47
EDP	3,054	0,39	5,53
EDP R	6,765	-0,10	12,08
GALP	13,880	0,36	-2,18
J MARTINS	16,735	-0,51	13,53
MOTA ENGIL	2,477	2,14	53,85
NOS	5,443	-0,62	-3,46
PHAROL	0,340	1,80	64,25
NAVIGATOR	3,616	-0,82	14,12
REN	2,795	0,29	3,60
SEMAPA	16,295	0,22	21,60
SONAE CAP.	0,839	4,88	12,17
SONAE SGPS	0,966	0,00	10,53

Maiores ganhos/perdas	
Título	Variação %
SONAE CAP.	4,88
MOTA ENGIL	2,14
PHAROL	1,80
BANCO BPI	0,94
EDP	0,39
NOS	-0,62
NAVIGATOR	-0,82
CTT	-0,99
CORT. AMORI	-2,49
BCP	-2,65



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.208,34	-0,54%	11,31%	5.359,19	4.356,54
CAC40	5.107,25	-0,39%	5,04%	5.442,10	4.293,34
ESTX 50 PR	3.459,32	-0,52%	5,13%	3.666,80	2.892,52
XTRA DAX	12.181,48	-0,57%	6,10%	12.951,54	10.092,53
S&P 500	2.472,13	-0,17%	10,42%	2.484,04	2.083,79
IBEX 35	10.513,90	-0,69%	12,42%	11.184,40	8.229,40
NIKKEI 225	20.080,04	0,47%	5,05%	20.318,11	15.921,04

