

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

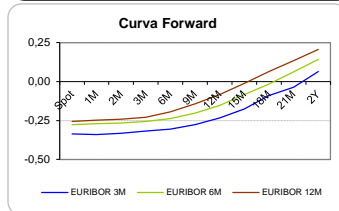
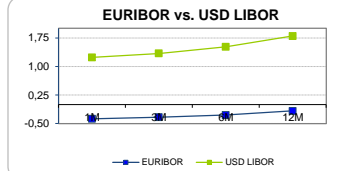
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RENTA FIXA

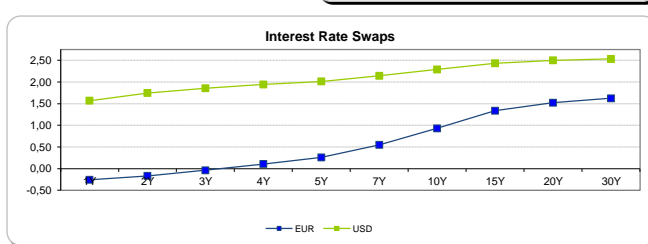
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2378	0	1	0,2536	-0,7836
3M	-0,3290	0	0	3M	1,3425	1	3	0,3356	-0,7260
6M	-0,2730	0	0	6M	1,5157	1	6	0,4941	-0,6488
12M	-0,1680	0	-1	12M	1,7987	1	9	0,7328	-0,5108

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2565	0	1	-0,0839	0,5150	1,1125
2Y	-0,1660	0	2	0,0611	0,6738	1,2505
3Y	-0,0380	0	5	0,2110	0,8170	1,3790
4Y	0,1080	1	8	0,3660	0,9600	1,4945
5Y	0,2590	1	10	0,5150	1,0930	1,5980
7Y	0,5480	2	12	0,7939	1,3260	1,7455
10Y	0,9290	2	13	1,1400	1,5680	1,8980
15Y	1,3370	2	14	1,4709	1,7603	1,9755
20Y	1,5210	2	15	1,6131	1,8220	1,9665
30Y	1,6230	2	15	1,6799	1,8202	1,9150

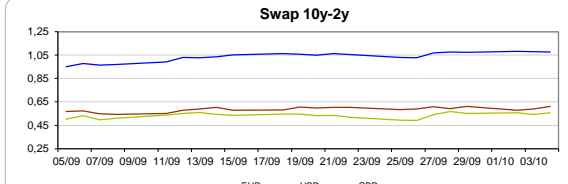
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,5700	1	12	1,9091	2,1880	2,4280
2Y	1,7460	2	19	1,9954	2,2470	2,4765
3Y	1,8580	2	22	2,0410	2,3274	2,5542
4Y	1,9420	2	22	2,1284	2,3853	2,5420
5Y	2,0140	2	22	2,1695	2,4341	2,5872
7Y	2,1420	2	20	2,3011	2,5165	2,6780
10Y	2,2890	1	18	2,4154	2,5968	2,7183
15Y	2,4310	0	15	2,5225	2,6420	2,7443
20Y	2,4990	0	13	2,5710	2,6580	2,7397
30Y	2,5320	0	11	2,6112	2,6420	2,6700

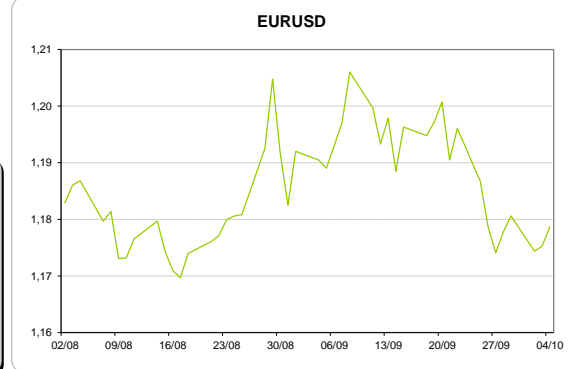
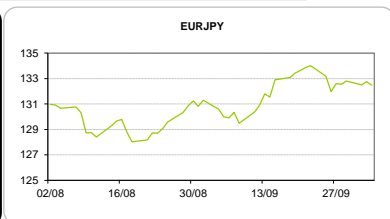
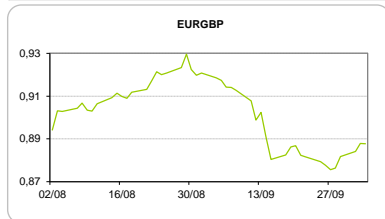


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	56,00	0,00	3,63	OT 2Y	-0,018	0,00	-0,70
JETFUEL	508,00	3,50	30,00	OT 5Y	0,996	0,01	-19,50
DIESEL	528,00	-9,75	10,25	OT 10Y	2,416	0,01	-41,70
COBRE	6.513,00	27,00	-315,00	BUND 10Y	-0,091	-0,75	7,00
ZINCO	3.288,50	31,50	104,50	SCHATZ 2Y	-0,073	0,23	2,10
OURO	1.273,10	1,44	-59,25	T-NOTE 10Y	3,054	1,12	14,70
TRIGO	443,75	-4,25	5,00	T-NOTE 2Y	1,988	0,38	13,70
LICENÇA C02	6,90	-0,10	0,98	GILT 10Y	1,443	1,71	31,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1787	0,29%	-0,99%	1,1850	1,1911	1,2052
EUR/GBP	0,88768	0,03%	3,48%	0,8898	0,8920	0,8976
EUR/JPY	132,47	0,23%	-1,41%	132,47	132,47	132,47
EUR/CHF	1,1479	-0,38%	-0,70%	1,1466	1,1453	1,1433
EUR/BRL	3,6739	0,50%	1,64%	3,7389	3,7995	3,9328
EUR/PLN	4,2957	0,48%	-1,29%	4,3174	4,3385	4,3854



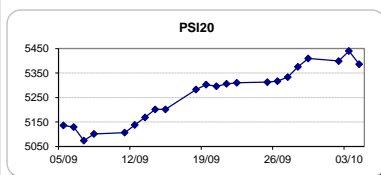
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1787	0,8877	132,47	1,1479	9,5263	7,4429	1,4681	1,49782	3,6739	9,3449
USD	0,8502	-	0,7529	112,7	0,9741	8,1057	6,3281	1,2476	1,2732	3,1291	7,9449

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,980	4,84	28,88
BANCO BPI	1,065	-0,84	-5,84
BCP	0,2401	-2,00	30,16
MONTEPIO	-	-	-
CORT. AMORIM	12,110	0,04	42,47
CTT	5,074	-1,40	-21,27
EDP	3,083	-0,23	6,53
EDP R	7,076	-0,55	17,23
GALP	14,965	0,07	5,46
J MARTINS	16,555	-2,30	12,31
MOTA ENGIL	3,193	-2,95	98,32
NOS	5,300	-1,83	-6,00
PHAROL	0,389	-3,95	87,92
NAVIGATOR	4,246	0,59	34,00
REN	2,727	-0,40	1,07
SEMAPA	16,025	-2,35	19,59
SONAE CAP.	0,865	-1,70	15,64
SONAE SGPS	1,025	-1,44	17,28

Maiores ganhos/perdas	
Título	Variação %
ALTRI	4,84
NAVIGATOR	0,59
GALP	0,07
CORT. AMORI	0,04
BCP	-2,00
J MARTINS	-2,30
SEMAPA	-2,35
MOTA ENGIL	-2,95
PHAROL	-3,95



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.385,92	-0,99%	15,10%	5.445,80	4.356,54
CAC40	5.363,23	-0,08%	10,30%	5.442,10	4.344,88
ESTX 50 PR	3.594,91	-0,30%	9,25%	3.666,80	2.937,98
XTRA DAX	12.970,52	0,53%	12,97%	12.976,24	10.174,92
S&P 500	2.538,83	0,17%	13,40%	2.539,04	2.083,79
IBEX 35	9.964,90	-2,85%	6,55%	11.184,40	8.512,40
NIKKEI 225	20.626,66	0,06%	7,91%	20.689,08	16.111,81

