

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

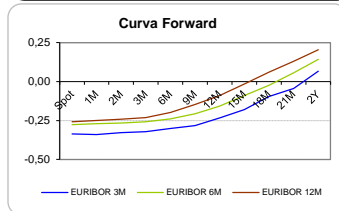
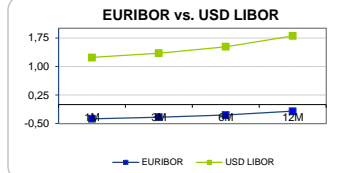
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RENTA FIXA

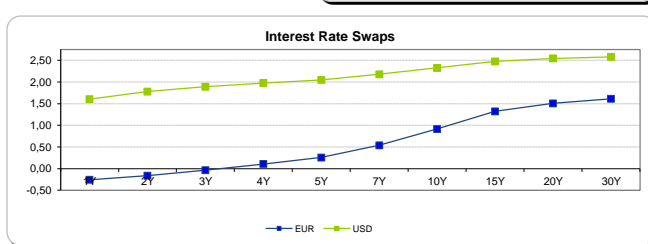
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2350	0	0	0,2668	-0,7826
3M	-0,3290	0	0	3M	1,3503	0	3	0,3435	-0,7260
6M	-0,2740	0	0	6M	1,5188	1	7	0,5003	-0,6486
12M	-0,1760	0	-1	12M	1,8046	0	10	0,7309	-0,5108

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2582	-1	1	-0,0899	0,5190	1,0920
2Y	-0,1640	1	3	0,0575	0,6690	1,2240
3Y	-0,0340	1	7	0,2101	0,8090	1,3505
4Y	0,1090	1	10	0,3615	0,9450	1,4724
5Y	0,2570	1	12	0,5065	1,0750	1,5670
7Y	0,5390	1	14	0,7794	1,3020	1,7309
10Y	0,9160	2	14	1,1206	1,5447	1,8680
15Y	1,3230	2	14	1,4524	1,7412	1,9510
20Y	1,5070	2	15	1,5928	1,8001	1,9430
30Y	1,6120	2	15	1,6601	1,7998	1,8930

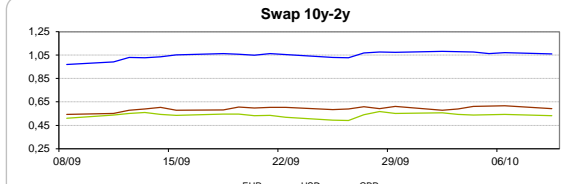
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	8,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6040	1	17	1,9406	2,2285	2,5313
2Y	1,7780	2	26	2,0245	2,2847	2,5048
3Y	1,8920	2	30	2,0908	2,3454	2,5619
4Y	1,9760	2	32	2,1513	2,3992	2,6006
5Y	2,0480	2	32	2,2122	2,4472	2,6296
7Y	2,1770	2	32	2,3192	2,5251	2,6825
10Y	2,3250	2	30	2,4391	2,6048	2,7216
15Y	2,4740	2	27	2,5518	2,6682	2,7502
20Y	2,5440	2	25	2,6035	2,6893	2,7444
30Y	2,5810	2	24	2,6146	2,6693	2,7001

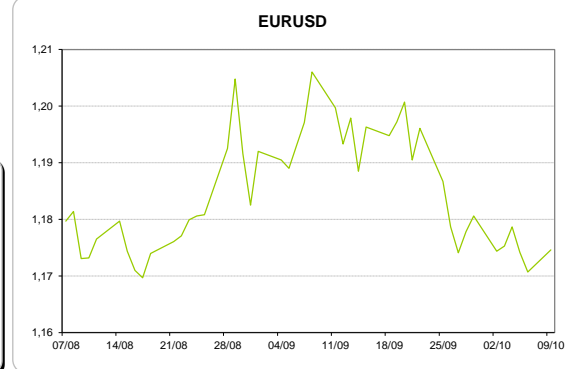
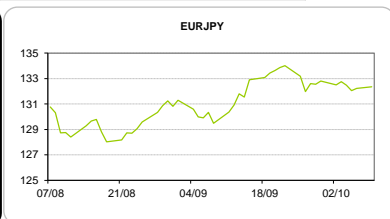
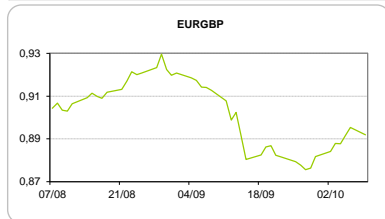


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	55,56	-0,06	1,98	OT 2Y	-0,031	-0,01	-1,40
JETFUEL	503,25	-12,00	12,75	OT 5Y	0,979	-0,01	-13,20
DIESEL	520,25	-13,00	-6,50	OT 10Y	2,405	-0,01	-34,30
COBRE	6.654,00	-33,50	-234,50	BUND 10Y	-0,106	-1,94	13,00
ZINCO	3.274,50	-57,00	183,00	SCHATZ 2Y	-0,071	-0,23	4,80
OURO	1.280,82	4,22	-65,63	T-NOTE 10Y	3,066	-0,80	24,30
TRIGO	436,75	-6,75	-1,00	T-NOTE 2Y	2,015	0,00	24,00
LICENÇA C02	6,95	-0,05	-0,12	GILT 10Y	1,421	-0,67	38,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1746	0,33%	-2,09%	1,1809	1,1873	1,2012
EUR/GBP	0,89195	0,38%	1,77%	0,8940	0,8964	0,9019
EUR/JPY	132,36	-0,10%	-1,50%	132,36	132,36	132,36
EUR/CHF	1,1508	-0,19%	-0,67%	1,1495	1,1482	1,1462
EUR/BRL	3,7437	-1,10%	-0,93%	3,8088	3,8709	4,0099
EUR/PLN	4,3040	0,16%	-1,35%	4,3257	4,3474	4,3947



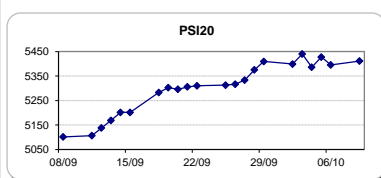
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1746	0,8920	132,36	1,1508	9,5356	7,4432	1,4739	1,5129	3,7437	9,3691
USD	0,8520	-	0,7616	112,675	0,9797	8,1217	6,3418	1,2551	1,2885	3,1781	7,9796

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,300	3,09	37,16
BANCO BPI	1,060	-1,21	-6,28
BCP	0,2479	1,52	34,39
MONTEPIO	-	-	-
CORT. AMORIM	12,065	-0,62	41,94
CTT	5,011	-0,36	-22,25
EDP	3,006	-0,30	3,87
EDP R	7,105	0,27	17,71
GALP	15,085	0,57	6,31
J MARTINS	16,345	-0,12	10,89
MOTA ENGIL	3,285	-1,14	104,04
NOS	5,311	-1,28	-5,80
PHAROL	0,389	1,57	87,92
NAVIGATOR	4,320	1,50	36,34
REN	2,727	0,04	1,07
SEMAPA	16,300	1,34	21,64
SONAE CAP.	0,857	-1,27	14,57
SONAE SGPS	1,018	-0,49	16,48

Maiores ganhos/perdas	
Título	Varição %
ALTRI	3,09
PHAROL	1,57
BCP	1,52
NAVIGATOR	1,50
SEMAPA	1,34
CORT. AMORI	-0,62
MOTA ENGIL	-1,14
BANCO BPI	-1,21
SONAE CAP.	-1,27
NOS	-1,28



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.411,50	0,30%	15,65%	5.445,80	4.356,54
CAC40	5.365,83	0,11%	10,36%	5.442,10	4.344,88
ESTX 50 PR	3.610,50	0,20%	9,72%	3.666,80	2.937,98
XTRA DAX	12.976,40	0,16%	13,02%	12.996,64	10.174,92
S&P 500	2.548,92	-0,02%	13,85%	2.552,51	2.083,79
IBEX 35	10.236,00	0,50%	9,45%	11.184,40	8.512,40
NIKKEI 225	20.690,71	0,30%	8,25%	20.721,15	16.111,81

