

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

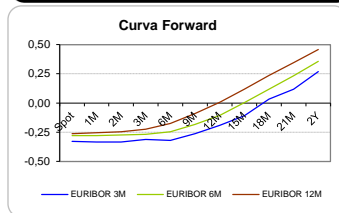
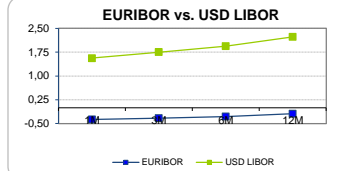
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RENTA FIXA

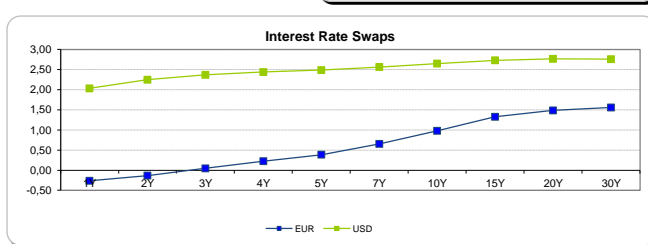
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5614	0	0	0,4943	-0,8019
3M	-0,3270	0	0	3M	1,7525	1	7	0,5276	-0,7420
6M	-0,2780	0	-1	6M	1,9374	1	10	0,5842	-0,6424
12M	-0,1910	0	-1	12M	2,2306	1	13	0,7879	-0,5260

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2630	0	0	0,0050	0,8280	1,2925
2Y	-0,1340	1	2	0,2280	0,9680	1,3684
3Y	0,0480	1	5	0,4280	1,0420	1,4510
4Y	0,2260	2	7	0,5970	1,1676	1,5292
5Y	0,3860	2	8	0,7330	1,2550	1,6070
7Y	0,6540	2	10	0,9555	1,4144	1,7180
10Y	0,9790	2	10	1,2217	1,5908	1,8280
15Y	1,3290	2	8	1,4816	1,7309	1,8830
20Y	1,4880	2	7	1,5894	1,7653	1,8575
30Y	1,5600	2	6	1,6104	1,7250	1,7808

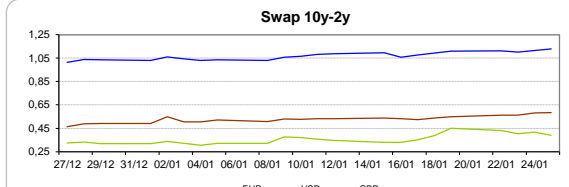
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,0330	-1	12	2,4985	2,6720	2,7410
2Y	2,2490	-1	15	2,5530	2,6825	2,7540
3Y	2,3710	-2	18	2,5846	2,6985	2,7725
4Y	2,4410	-2	19	2,6344	2,7080	2,7910
5Y	2,4880	-2	19	2,6390	2,7355	2,8420
7Y	2,5640	-2	19	2,7025	2,7725	2,8370
10Y	2,6490	-2	18	2,7390	2,8080	2,8545
15Y	2,7320	-2	17	2,7865	2,8375	2,8605
20Y	2,7660	-2	15	2,8215	2,8285	2,8400
30Y	2,7600	-2	14	2,7740	2,7905	2,7930

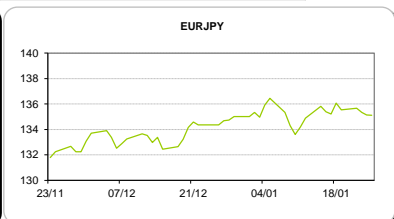
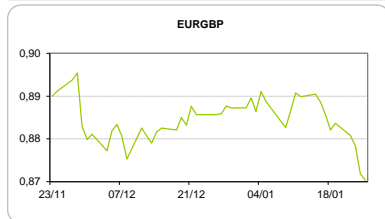


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,95	0,42	6,22	OT 2Y	-0,109	0,01	-1,10
JETFUEL	671,84	7,34	56,76	OT 5Y	0,399	0,04	-2,20
DIESEL	629,50	6,66	52,12	OT 10Y	1,905	0,01	6,70
COBRE	7.144,50	227,00	25,00	BUND 10Y	-0,009	2,10	12,30
ZINCO	3.456,50	28,25	187,50	SCHATZ 2Y	0,053	1,38	3,00
OURO	1.360,82	2,35	85,57	T-NOTE 10Y	3,360	-0,66	14,20
TRIGO	432,50	-0,50	7,75	T-NOTE 2Y	2,537	1,16	14,20
LICENÇA C02	9,24	-0,22	1,05	GILT 10Y	1,519	-0,77	15,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2407	0,45%	4,67%	1,2481	1,2562	1,2745
EUR/GBP	0,87038	0,17%	1,76%	0,8726	0,8751	0,8809
EUR/JPY	135,12	0,01%	-0,56%	135,12	135,12	135,12
EUR/CHF	1,1685	0,37%	0,34%	1,1673	1,1662	1,1638
EUR/BRL	3,9317	-0,88%	0,63%	3,9952	4,0613	4,2016
EUR/PLN	4,1400	0,28%	1,27%	4,1610	4,1830	4,2315



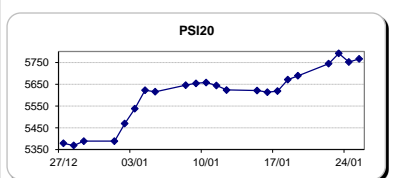
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2407	0,8704	135,12	1,1685	9,8128	7,4446	1,5381	1,54436	3,9317	9,5780
USD	0,7998	-	0,6993	108,695	0,9314	7,8542	5,9545	1,2290	1,2353	3,1324	7,6636

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,020	-0,99	-2,92
BANCO BPI	1,370	-0,58	16,79
BCP	0,3292	0,83	21,03
CORT. AMORIM	10,240	-0,39	-0,58
CTT	3,550	-0,11	1,23
EDP	2,889	0,21	0,14
EDP R	7,100	0,57	1,91
GALP	16,355	-0,46	6,72
J MARTINS	17,375	-0,03	7,29
MOTA ENGIL	4,025	0,75	9,88
NOS	5,470	-1,17	-0,20
PHAROL	0,232	-3,54	-7,40
NAVIGATOR	4,540	-0,70	6,77
REN	2,566	0,39	3,51
SEMAPA	18,640	-1,06	4,75
SONAE CAP.	1,058	-0,19	19,28
SONAE SGPS	1,293	5,38	14,83

Maiores ganhos/perdas	
Título	Varição %
SONAE SGPS	5,38
BCP	0,83
MOTA ENGIL	0,75
EDP R	0,57
REN	0,39
NAVIGATOR	-0,70
ALTRI	-0,99
SEMAPA	-1,06
NOS	-1,17
PHAROL	-3,54



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.766,67	0,25%	7,02%	5.793,14	4.455,76
CAC40	5.481,21	-0,25%	3,17%	5.567,03	4.733,82
ESTX 50 PR	3.630,15	-0,36%	3,60%	3.708,82	3.214,31
XTRA DAX	13.298,36	-0,87%	2,95%	13.596,89	11.479,78
S&P 500	2.844,50	0,25%	6,40%	2.852,97	2.267,21
IBEX 35	10.595,30	0,31%	5,49%	11.184,40	9.236,60
NIKKEI 225	23.669,49	-1,13%	3,97%	24.129,34	18.224,68

