

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

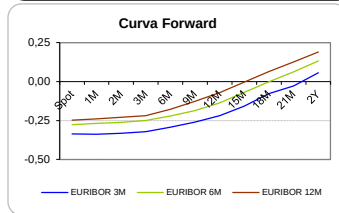
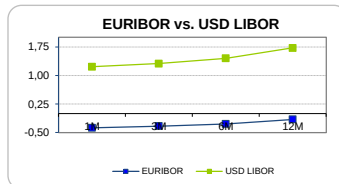
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RENTA FIXA

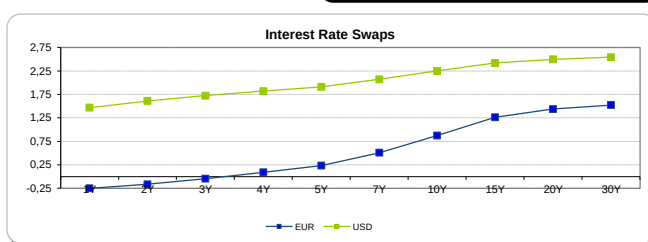
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,2289	0	1	0,2495	-0,7834
3M	-0,3280	0	0	3M	1,3119	0	1	0,2784	-0,7256
6M	-0,2700	0	0	6M	1,4494	0	-1	0,4130	-0,6498
12M	-0,1520	0	1	12M	1,7229	0	-3	0,6115	-0,5014

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2480	0	-1	-0,0704	0,5055	1,0866
2Y	-0,1630	0	-3	0,0594	0,6549	1,2193
3Y	-0,0440	-1	-3	0,2072	0,7976	1,3401
4Y	0,0920	-1	-4	0,3552	0,9351	1,4524
5Y	0,2340	-2	-3	0,4992	1,0616	1,5523
7Y	0,5090	-2	-3	0,7696	1,2878	1,7061
10Y	0,8740	-3	-4	1,1057	1,5185	1,8436
15Y	1,2650	-3	-4	1,4213	1,6988	1,9116
20Y	1,4370	-3	-5	1,5541	1,7521	1,8947
30Y	1,5250	-4	-5	1,6061	1,7359	1,8211

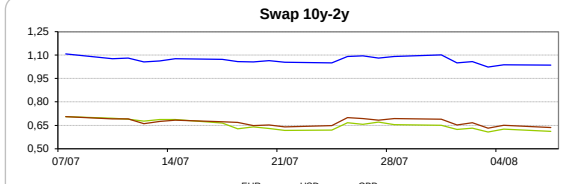
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4700	1	0	1,7473	2,0740	2,3735
2Y	1,6110	2	-3	1,8406	2,1500	2,4325
3Y	1,7240	2	-5	1,9005	2,2230	2,4800
4Y	1,8210	3	-7	1,9795	2,2890	2,5200
5Y	1,9100	3	-9	2,0555	2,3445	2,5833
7Y	2,0710	3	-8	2,1865	2,4335	2,6105
10Y	2,2490	4	-7	2,3285	2,5245	2,6530
15Y	2,4190	4	-5	2,4595	2,6143	2,6780
20Y	2,4990	4	-4	2,5130	2,6125	2,6720
30Y	2,5440	4	-3	2,5350	2,6015	2,6365

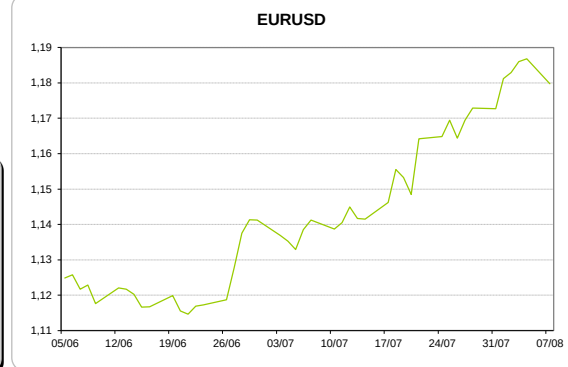
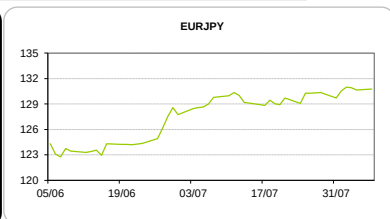
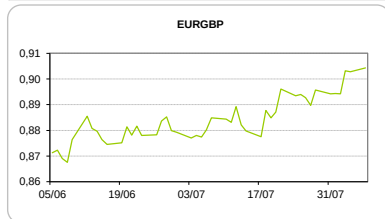


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,65	-0,77	4,67	OT 2Y	0,066	-0,02	-4,70
JETFUEL	479,50	-3,25	21,00	OT 5Y	1,211	-0,02	-10,90
DIESEL	496,00	-3,75	36,50	OT 10Y	2,863	0,00	-19,80
COBRE	6.362,00	20,00	480,00	BUND 10Y	-0,248	-1,54	-21,00
ZINCO	2.802,00	21,25	6,00	SCHATZ 2Y	-0,044	0,00	-11,10
OURO	1.259,31	0,54	46,16	T-NOTE 10Y	2,958	-0,95	-12,00
TRIGO	458,50	3,75	-76,50	T-NOTE 2Y	1,828	0,00	-8,00
LICENÇA C02	5,29	-0,06	-0,05	GILT 10Y	1,131	-2,96	-20,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1797	-0,60%	3,37%	1,1854	1,1916	1,2042
EUR/GBP	0,90435	-0,17%	-2,15%	0,9060	0,9079	0,9121
EUR/JPY	130,78	-0,08%	-0,75%	130,78	130,78	130,78
EUR/CHF	1,1469	-0,14%	-4,21%	1,1458	1,1445	1,1422
EUR/BRL	3,6854	0,05%	1,50%	3,7594	3,8294	3,9683
EUR/PLN	4,2503	-0,14%	-0,33%	4,2715	4,2941	4,3389



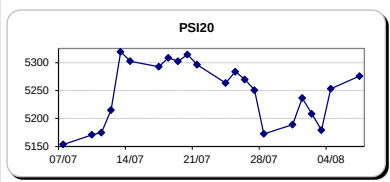
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1797	0,9044	130,78	1,1469	9,6206	7,4390	1,4949	1,4912	3,6854	9,3669
USD	0,8478	-	0,7678	110,795	0,9723	8,1555	6,3064	1,2686	1,2645	3,1261	7,9516

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,875	0,31	0,28
BANCO BPI	1,071	-1,11	-5,31
BCP	0,2386	0,80	29,35
MONTEPIO	1,000	-0,10	137,53
CORT. AMORIM	11,415	-1,42	34,29
CTT	5,349	0,64	-17,01
EDP	3,155	0,16	9,02
EDP R	6,818	0,31	12,96
GALP	14,160	0,60	-0,21
J MARTINS	16,960	0,59	15,06
MOTA ENGIL	2,469	0,57	53,35
NOS	5,529	0,20	-1,93
PHAROL	0,338	1,50	63,29
NAVIGATOR	3,707	1,56	16,99
REN	2,830	-0,18	4,89
SEMAPA	16,580	0,48	23,73
SONAE CAP.	0,831	-0,24	11,10
SONAE SGPS	0,981	-0,10	12,24

Maiores ganhos/perdas	
Título	Varição %
NAVIGATOR	1,56
PHAROL	1,50
BCP	0,80
CTT	0,64
GALP	0,60
SONAE SGPS	-0,10
REN	-0,18
SONAE CAP.	-0,24
BANCO BPI	-1,11
CORT. AMORIM	-1,42



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.275,75	0,43%	12,75%	5.359,19	4.356,54
CAC40	5.207,89	0,09%	7,11%	5.442,10	4.310,88
ESTX 50 PR	3.505,80	-0,05%	6,54%	3.666,80	2.922,82
XTRA DAX	12.257,17	-0,33%	6,76%	12.951,54	10.174,92
S&P 500	2.478,30	0,06%	10,69%	2.484,04	2.083,79
IBEX 35	10.676,50	0,17%	14,16%	11.184,40	8.393,50
NIKKEI 225	20.055,89	0,52%	4,93%	20.318,11	16.111,81

