

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

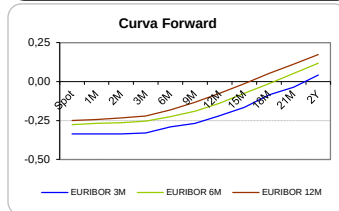
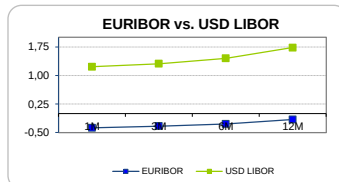
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RENTA FIXA

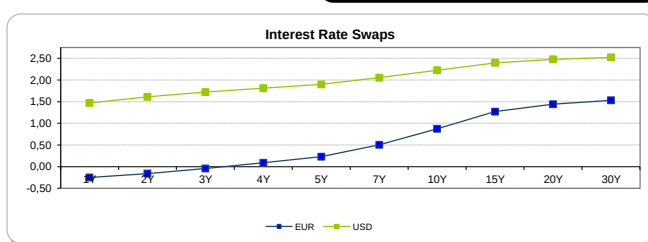
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3740	0	0	1M	1,2306	0	0	0,2501	-0,7790
3M	-0,3280	0	0	3M	1,3094	0	0	0,2834	-0,7256
6M	-0,2710	0	0	6M	1,4522	0	-1	0,4084	-0,6498
12M	-0,1530	0	1	12M	1,7301	0	-3	0,6004	-0,5024

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2503	0	-1	-0,0780	0,4635	1,0490
2Y	-0,1580	0	-4	0,0489	0,6210	1,1780
3Y	-0,0420	0	-7	0,1884	0,7648	1,3010
4Y	0,0910	-1	-9	0,3345	0,8990	1,4130
5Y	0,2310	-1	-10	0,4766	1,0258	1,5110
7Y	0,5060	-1	-12	0,7410	1,2510	1,6670
10Y	0,8720	-2	-12	1,0755	1,4848	1,8070
15Y	1,2690	-1	-11	1,3950	1,6696	1,8798
20Y	1,4430	-1	-11	1,5304	1,7263	1,8646
30Y	1,5340	-1	-10	1,5846	1,7127	1,7985

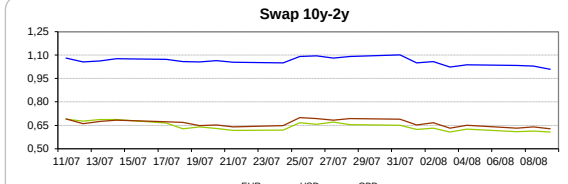
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4710	0	0	1,7330	2,0625	2,3550
2Y	1,6120	0	-4	1,7865	2,1395	2,4110
3Y	1,7220	0	-8	1,8890	2,2100	2,4385
4Y	1,8120	-1	-11	1,9695	2,2730	2,4995
5Y	1,8970	-1	-13	2,0435	2,3275	2,5629
7Y	2,0530	-2	-13	2,1715	2,4170	2,5930
10Y	2,2270	-2	-12	2,3145	2,5095	2,6370
15Y	2,3970	-2	-11	2,4455	2,5660	2,6400
20Y	2,4770	-2	-10	2,5005	2,5995	2,6340
30Y	2,5220	-2	-9	2,5235	2,5605	2,6225

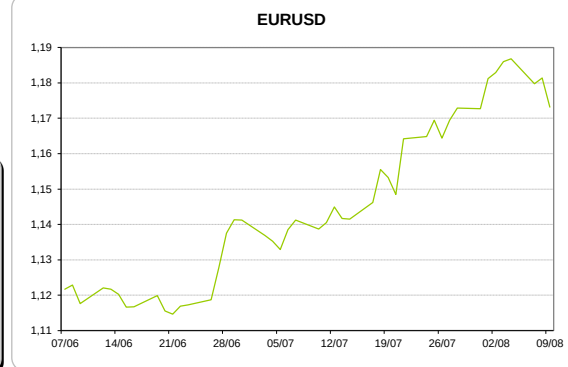
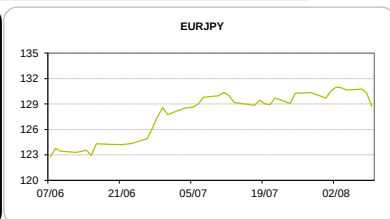
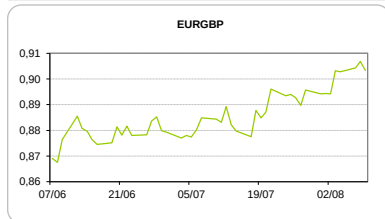


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,29	0,15	5,31	OT 2Y	0,045	0,00	-3,80
JETFUEL	480,00	7,00	44,25	OT 5Y	1,165	-0,02	-18,10
DIESEL	490,25	4,00	54,00	OT 10Y	2,842	-0,02	-28,40
COBRE	6.481,50	66,00	652,00	BUND 10Y	-0,281	-4,83	-21,10
ZINCO	2.919,00	70,50	127,00	SCHATZ 2Y	-0,050	-1,83	-9,10
OURO	1.272,44	11,49	59,29	T-NOTE 10Y	2,940	-3,32	-12,90
TRIGO	485,75	1,75	-72,00	T-NOTE 2Y	1,805	-2,66	-8,80
LICENÇA C02	5,37	0,10	0,03	GILT 10Y	1,099	-4,71	-18,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1731	-0,70%	3,02%	1,1789	1,1851	1,1977
EUR/GBP	0,90338	0,38%	-2,10%	0,9051	0,9069	0,9111
EUR/JPY	128,74	1,22%	0,96%	128,74	128,74	128,74
EUR/CHF	1,1335	1,01%	-2,87%	1,1323	1,1309	1,1286
EUR/BRL	3,6934	-0,55%	0,41%	3,7672	3,8359	3,9768
EUR/PLN	4,2691	-0,10%	-0,81%	4,2907	4,3130	4,3586



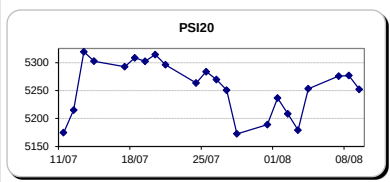
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1731	0,9034	128,74	1,1335	9,6162	7,4393	1,4914	1,49048	3,6934	9,3521
USD	0,8517	-	0,7698	110,05	0,9661	8,1992	6,3358	1,2711	1,2698	3,1432	7,9695

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,856	-0,85	-0,21
BANCO BPI	1,088	-0,09	-3,80
BCP	0,2340	-1,68	26,86
MONTEPIO	1,001	-0,10	137,77
CORT. AMORIM	11,265	-1,36	32,53
CTT	5,366	0,11	-16,74
EDP	3,168	0,32	9,47
EDP R	6,810	0,35	12,82
GALP	14,185	-0,18	-0,04
J MARTINS	17,080	0,18	15,88
MOTA ENGIL	2,472	-1,00	53,54
NOS	5,468	-0,42	-3,02
PHAROL	0,332	-2,35	60,39
NAVIGATOR	3,691	-0,24	16,49
REN	2,835	0,07	5,08
SEMAPA	16,460	-0,87	22,84
SONAE CAP.	0,804	-2,66	7,49
SONAE SGPS	0,963	-2,33	10,18

Maiores ganhos/perdas	
Título	Varição %
EDP R	0,35
EDP	0,32
J MARTINS	0,18
CTT	0,11
REN	0,07
CORT. AMORI	-1,36
BCP	-1,68
SONAE SGPS	-2,33
PHAROL	-2,35
SONAE CAP.	-2,66



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.252,32	-0,47%	12,25%	5.359,19	4.356,54
CAC40	5.145,70	-1,40%	5,83%	5.442,10	4.310,88
ESTX 50 PR	3.468,45	-1,34%	5,41%	3.666,80	2.922,82
XTRA DAX	12.154,00	-0,12%	5,86%	12.951,54	10.174,92
S&P 500	2.472,25	-0,12%	10,42%	2.490,87	2.083,79
IBEX 35	10.596,00	-1,29%	13,30%	11.184,40	8.393,50
NIKKEI 225	19.738,71	-1,29%	3,27%	20.318,11	16.111,81

