

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

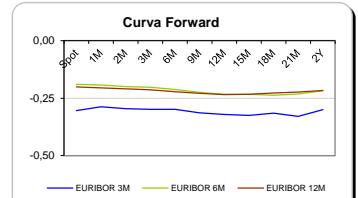
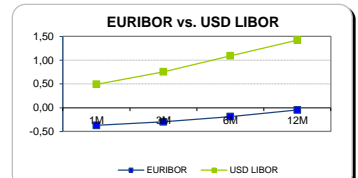
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RENTA FIXA

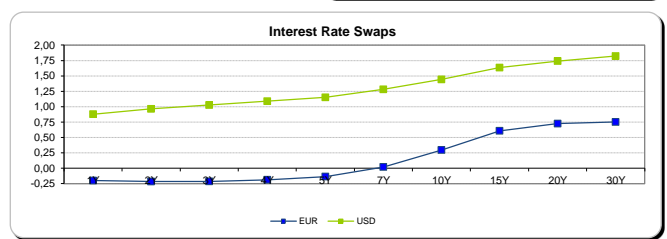
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	-1	1M	0,4939	0	3	0,4394	-0,7946
3M	-0,2970	0	-2	3M	0,7565	1	13	0,4981	-0,7482
6M	-0,1860	0	-1	6M	1,0922	1	19	0,5838	-0,6670
12M	-0,0490	0	0	12M	1,4200	1	22	0,8046	-0,5162

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2010	0	0	-0,2365	-0,1359	0,2440
2Y	-0,2160	0	-1	-0,2257	-0,0503	0,3722
3Y	-0,2130	0	-1	-0,1957	0,0497	0,4932
4Y	-0,1870	0	-3	-0,1379	0,1604	0,6008
5Y	-0,1360	-1	-5	-0,0604	0,2747	0,6823
7Y	0,0200	-2	-8	0,1314	0,4778	0,8312
10Y	0,2960	-3	-9	0,4022	0,6808	0,9513
15Y	0,6080	-4	-9	0,6533	0,8268	0,9912
20Y	0,7260	-5	-8	0,7435	0,8549	0,9528
30Y	0,7510	-5	-7	0,7431	0,8088	0,8629

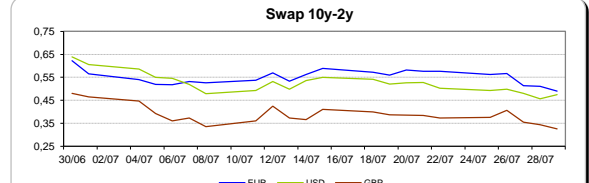
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8790	-1	23	0,9427	1,1535	1,4565
2Y	0,9630	-2	25	0,9865	1,2225	1,5175
3Y	1,0270	-3	24	1,0410	1,3000	1,5725
4Y	1,0900	-3	22	1,1035	1,3685	1,6170
5Y	1,1520	-3	19	1,1725	1,4290	1,6800
7Y	1,2800	-3	15	1,2995	1,5325	1,7395
10Y	1,4430	-4	10	1,4560	1,6530	1,8120
15Y	1,6340	-3	5	1,6240	1,7705	1,8835
20Y	1,7410	-3	2	1,7145	1,8195	1,9005
30Y	1,8210	-3	0	1,7775	1,8510	1,9035

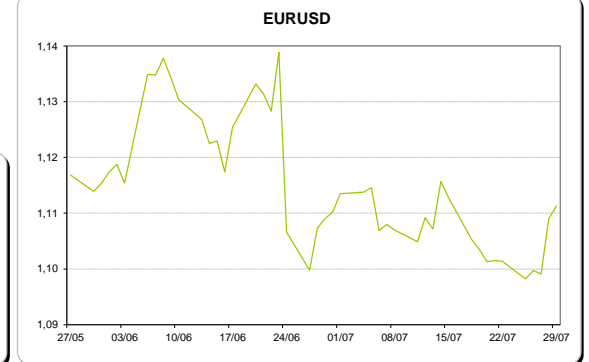
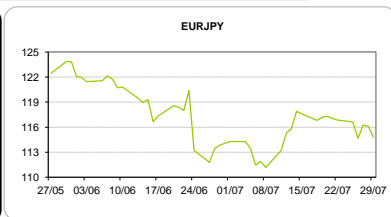
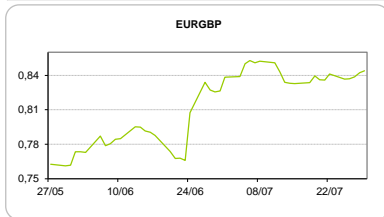


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	42,30	-0,40	-9,02	OT 2Y	0,463	-0,04	-19,30
JETFUEL	383,75	-8,50	-44,75	OT 5Y	1,721	-0,04	-16,20
DIESEL	383,25	-8,50	-52,50	OT 10Y	2,934	-0,03	-15,10
COBRE	4.899,00	46,50	78,50	BUND 10Y	-0,574	-3,27	-6,70
ZINCO	2.203,00	30,50	128,25	SCHATZ 2Y	-0,009	-1,15	1,90
OURO	1.349,94	14,17	30,92	T-NOTE 10Y	2,292	-3,86	0,90
TRIGO	410,00	-0,25	-34,50	T-NOTE 2Y	1,187	-4,87	5,20
LICENÇA C02	4,43	-0,06	-0,09	GILT 10Y	0,778	-2,23	-25,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1113	0,21%	0,21%	1,1157	1,1204	1,1296
EUR/GBP	0,844	-0,21%	-2,19%	0,8459	0,8479	0,8517
EUR/JPY	114,83	1,14%	-0,85%	114,83	114,83	114,83
EUR/CHF	1,0827	0,37%	0,67%	1,0814	1,0799	1,0770
EUR/BRL	3,6161	0,85%	-0,86%	3,7364	3,8542	4,0643
EUR/PLN	4,3561	0,15%	1,46%	4,3815	4,4050	4,4468

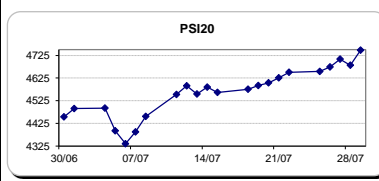


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1113	0,8440	114,83	1,0827	9,5499	7,4390	1,4569	1,46975	3,6161	9,4102
USD	0,8947	-	0,7536	102,53	0,9679	8,5338	6,6552	1,3052	1,3165	3,2319	8,4315

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,466	0,61	-27,34
BANCO BPI	1,115	0,36	2,20
BCP	0,020	6,88	-58,67
MONTEPIO	0,475	0,00	-27,48
CORT. AMORIM	7,200	0,00	21,05
CTT	7,496	1,57	-15,34
EDP	3,068	2,71	-7,62
EDP R	7,239	2,19	-0,15
GALP	12,210	0,95	13,90
J MARTINS	14,975	0,67	24,84
MOTA ENGIL	1,716	0,29	-10,86
NOS	5,991	-1,15	-17,32
PHAROL	0,179	-1,65	-17,16
NAVIGATOR	2,839	1,28	-18,67
REN	2,720	1,49	-2,23
SEMAPA	11,230	0,54	-11,54
SONAE CAP.	0,590	1,72	15,69
SONAE SGPS	0,696	2,05	-33,59

Maiores ganhos/perdas	
Título	Variação %
BCP	6,88
EDP	2,71
EDP R	2,19
SONAE SGPS	2,05
SONAE CAP.	1,72
NOS	-1,15
PHAROL	-1,65



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.747,72	1,42%	-10,64%	5.767,78	4.175,28
CAC40	4.439,81	0,44%	-4,25%	5.217,80	3.892,46
ESTX 50 PR	2.990,76	0,83%	-8,47%	3.686,57	2.672,73
XTRA DAX	10.337,50	0,61%	-3,77%	11.669,86	8.699,29
S&P 500	2.175,38	0,25%	6,44%	2.175,83	1.810,10
IBEX 35	8.587,20	1,27%	-10,03%	11.362,40	7.579,80
NIKKEI 225	16.569,27	0,56%	-12,95%	20.946,93	14.864,01

