

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

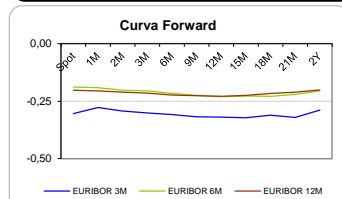
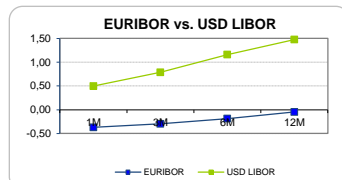
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RENTA FIXA

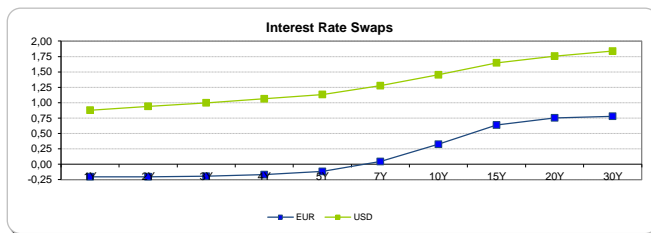
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	-1	1M	0,4984	0	3	0,3766	-0,8060
3M	-0,2980	0	-1	3M	0,7876	1	13	0,4825	-0,7520
6M	-0,1850	0	0	6M	1,1582	1	23	0,5669	-0,6622
12M	-0,0470	0	1	12M	1,4766	2	24	0,8018	-0,5086

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2020	0	2	-0,2297	-0,1060	0,2900
2Y	-0,2020	0	3	-0,2154	-0,0199	0,4255
3Y	-0,1950	0	3	-0,1788	0,0869	0,5448
4Y	-0,1680	0	3	-0,1176	0,2021	0,6543
5Y	-0,1160	0	2	-0,0340	0,3177	0,7393
7Y	0,0450	-1	0	0,1649	0,5244	0,8881
10Y	0,3250	-1	-1	0,4421	0,7322	1,0097
15Y	0,6360	0	-3	0,7008	0,8822	1,0525
20Y	0,7540	-1	-3	0,7958	0,9149	1,0189
30Y	0,7790	0	-3	0,8048	0,8768	0,9360

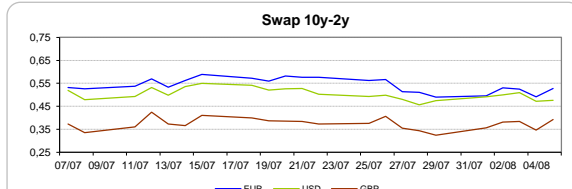
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8790	2	19	1,0444	1,2645	1,5490
2Y	0,9420	3	19	1,1013	1,3514	1,6040
3Y	0,9990	2	17	1,1480	1,4025	1,6350
4Y	1,0630	3	15	1,2248	1,4660	1,7000
5Y	1,1330	3	14	1,2760	1,5225	1,7630
7Y	1,2750	3	11	1,3960	1,6220	1,8160
10Y	1,4530	3	9	1,5460	1,7340	1,8830
15Y	1,6480	2	5	1,7030	1,8285	1,9390
20Y	1,7570	1	3	1,7870	1,8870	1,9490
30Y	1,8380	1	1	1,8450	1,9005	1,9630

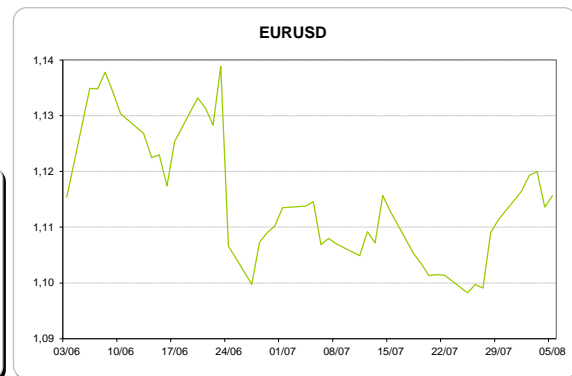
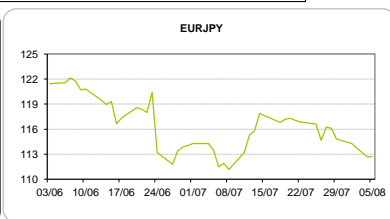
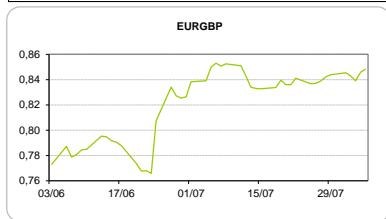


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	43,81	-0,48	-4,76	OT 2Y	0,416	-0,01	-23,90
JETFUEL	384,25	2,50	-40,00	OT 5Y	1,673	-0,01	-15,10
DIESEL	381,75	2,25	-47,25	OT 10Y	2,872	0,01	-17,90
COBRE	4.832,00	-44,00	-62,00	BUND 10Y	-0,525	2,92	3,90
ZINCO	2.254,00	-17,75	137,75	SCHATZ 2Y	0,000	0,00	5,30
OURO	1.339,08	-22,07	-17,21	T-NOTE 10Y	2,358	6,39	13,00
TRIGO	416,00	12,75	-17,50	T-NOTE 2Y	1,240	6,74	13,10
LICENÇA C02	4,76	0,03	0,01	GILT 10Y	0,764	3,29	-9,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1156	0,18%	0,09%	1,1199	1,1247	1,1344
EUR/GBP	0,8481	-0,24%	0,22%	0,8499	0,8518	0,8553
EUR/JPY	112,73	-0,06%	0,68%	112,73	112,73	112,73
EUR/CHF	1,0861	-0,18%	-0,38%	1,0846	1,0832	1,0805
EUR/BRL	3,5303	0,65%	3,62%	3,6466	3,7640	3,9692
EUR/PLN	4,2771	0,32%	3,78%	4,3013	4,3245	4,3682



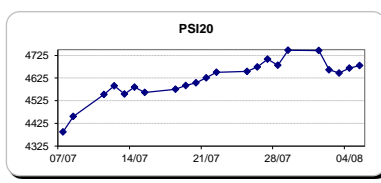
FIXINGS CONTRA USD e EUR									
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD
EUR	-	1,1156	0,8481	112,73	1,0861	9,4890	7,4362	1,4615	1,45517
USD	0,9033	-	0,7659	101,88	0,9809	8,5711	6,7182	1,3181	1,3149

BRL NOK
3,5303 9,4227
3,1902 8,5046

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,448	3,73	-27,71
BANCO BPI	1,112	0,27	1,92
BCP	0,018	-1,64	-63,17
MONTEPIO	0,474	0,00	-27,63
CORT. AMORIM	7,950	2,32	33,66
CTT	6,860	-6,16	-22,52
EDP	3,057	0,76	-7,95
EDP R	7,043	0,37	-2,86
GALP	12,685	0,71	18,33
J MARTINS	14,915	0,71	24,34
MOTA ENGIL	1,780	2,59	-7,53
NOS	5,882	1,80	-18,82
PHAROL	0,169	-1,74	-21,78
NAVIGATOR	2,855	1,60	-18,21
REN	2,699	-0,33	-2,98
SEMAPA	11,215	2,37	-11,66
SONAE CAP.	0,596	0,17	16,86
SONAE SGPS	0,654	0,62	-37,60

Maiores ganhos/perdas	
Título	Variação %
ALTRI	3,73
MOTA ENGIL	2,59
SEMAPA	2,37
CORT. AMORIM	2,32
NOS	1,80
REN	-0,33
BCP	-1,64
PHAROL	-1,74
CTT	-6,16



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.679,97	0,24%	-11,92%	5.764,10	4.175,28
CAC40	4.410,55	1,49%	-4,88%	5.217,80	3.892,46
ESTX 50 PR	2.973,71	1,41%	-8,99%	3.686,57	2.672,73
XTRA DAX	10.367,21	1,36%	-3,50%	11.669,86	8.699,29
S&P 500	2.181,07	0,77%	6,70%	2.181,80	1.810,10
IBEX 35	8.539,40	1,84%	-10,53%	11.330,00	7.579,80
NIKKEI 225	16.254,45	0,00%	-14,60%	20.946,93	14.864,01

