

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

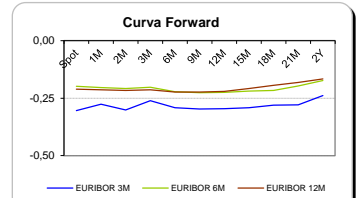
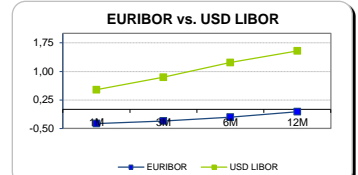
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RENTA FIXA

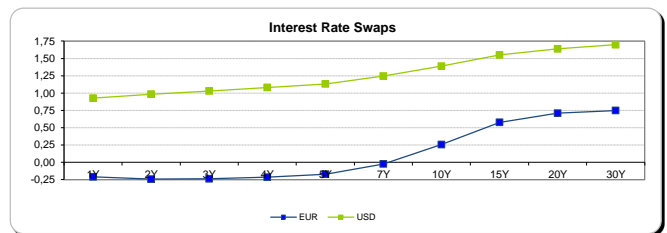
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,5182	1	1	0,2696	-0,8028
3M	-0,3010	0	0	3M	0,8454	1	4	0,3754	-0,7310
6M	-0,1980	0	-1	6M	1,2347	0	5	0,5150	-0,6480
12M	-0,0570	0	-1	12M	1,5403	0	3	0,7376	-0,4820

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2110	0	-1	-0,2230	-0,0618	0,3490
2Y	-0,2430	-1	-3	-0,1935	0,0286	0,4884
3Y	-0,2370	-1	-3	-0,1494	0,1352	0,6219
4Y	-0,2140	-1	-3	-0,0824	0,2583	0,7398
5Y	-0,1710	-1	-4	0,0037	0,3830	0,8282
7Y	-0,0220	0	-5	0,2176	0,6056	0,9646
10Y	0,2570	0	-6	0,5081	0,8193	1,1102
15Y	0,5780	1	-5	0,7841	0,9825	1,1680
20Y	0,7090	1	-4	0,8946	1,0298	1,1486
30Y	0,7490	1	-3	0,9165	0,9942	1,0572

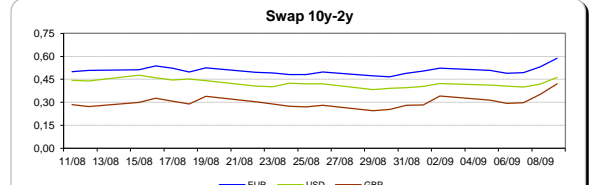
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9260	-1	1	1,1219	1,3430	1,6100
2Y	0,9840	-2	0	1,1560	1,4020	1,6867
3Y	1,0310	-2	-1	1,2391	1,4710	1,7120
4Y	1,0800	-2	-2	1,2984	1,5517	1,7773
5Y	1,1310	-3	-4	1,3624	1,5870	1,8110
7Y	1,2450	-3	-5	1,4799	1,6750	1,8575
10Y	1,3890	-3	-7	1,6200	1,8014	1,9175
15Y	1,5500	-2	-10	1,7645	1,8155	1,8970
20Y	1,6380	-2	-12	1,8409	1,9145	1,9475
30Y	1,6980	-1	-13	1,8690	1,8565	1,9755

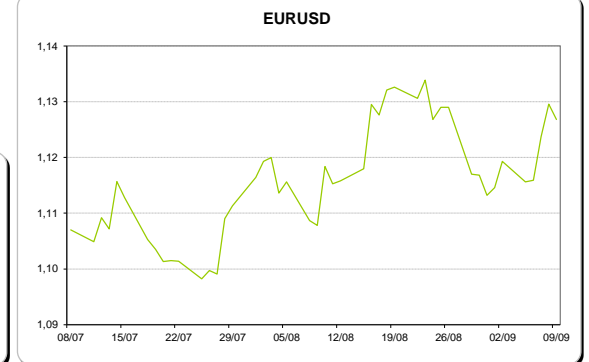
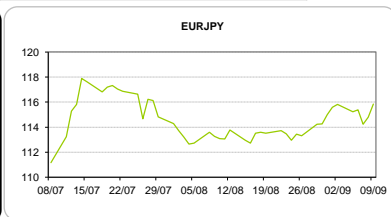
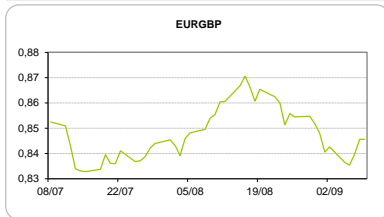


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	48,55	-1,44	3,20	OT 2Y	0,506	0,00	12,00
JETFUEL	428,25	18,25	31,75	OT 5Y	1,888	0,04	30,90
DIESEL	434,25	16,75	37,50	OT 10Y	3,161	0,09	41,30
COBRE	4.664,50	14,00	-146,00	BUND 10Y	-0,271	8,01	10,70
ZINCO	2.305,00	-9,50	30,75	SCHATZ 2Y	-0,007	1,15	0,20
OURO	1.332,85	-5,35	-7,88	T-NOTE 10Y	2,541	3,33	13,30
TRIGO	401,00	-5,00	-35,75	T-NOTE 2Y	1,356	1,13	12,40
LICENÇA C02	4,08	0,00	-0,80	GILT 10Y	0,950	10,21	21,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1268	-0,25%	1,72%	1,1309	1,1357	1,1458
EUR/GBP	0,84558	0,00%	0,99%	0,8473	0,8491	0,8530
EUR/JPY	115,85	-0,91%	-2,23%	115,85	115,85	115,85
EUR/CHF	1,0955	-0,03%	-0,43%	1,0942	1,0927	1,0898
EUR/BRL	3,6588	-1,05%	-4,39%	3,7716	3,8855	4,1013
EUR/PLN	4,3330	-0,15%	-1,66%	4,3561	4,3789	4,4258

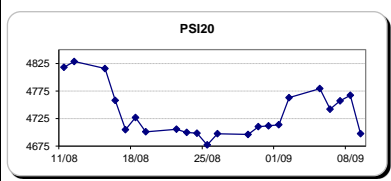


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1268	0,8456	115,85	1,0955	9,5310	7,4428	1,4608	1,48429	3,6588	9,2608
USD	0,8917	-	0,754	102,7	0,9763	8,5044	6,6364	1,3021	1,3214	3,2644	8,2558

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,344	-2,96	-29,90
BANCO BPI	1,053	-0,85	-3,48
BCP	0,019	1,08	-61,74
MONTEPIO	0,457	0,00	-30,23
CORT. AMORIM	8,344	-1,38	40,28
CTT	6,580	1,12	-25,68
EDP	2,959	-3,30	-10,90
EDP R	7,179	-1,02	-0,98
GALP	12,970	-1,59	20,99
J MARTINS	14,315	-2,45	19,34
MOTA ENGIL	1,810	-0,55	-5,97
NOS	6,046	-1,69	-16,56
PHAROL	0,231	3,13	6,91
NAVIGATOR	2,950	-1,70	-15,49
REN	2,611	-0,65	-6,15
SEMAPA	11,885	-0,92	-6,38
SONAE CAP.	0,695	-0,14	36,27
SONAE SGPS	0,712	-2,47	-32,06

Maiores ganhos/perdas	
Título	Variação %
PHAROL	3,13
CTT	1,12
BCP	1,08
NAVIGATOR	-1,70
J MARTINS	-2,45
SONAE SGPS	-2,47
ALTRI	-2,96
EDP	-3,30



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.697,65	-1,46%	-11,58%	5.625,06	4.175,28
CAC40	4.491,40	-1,12%	-3,14%	5.011,65	3.892,46
ESTX 50 PR	3.053,20	-0,98%	-6,56%	3.524,04	2.672,73
XTRA DAX	10.573,44	-0,95%	-1,58%	11.430,87	8.699,29
S&P 500	2.151,79	-1,35%	5,28%	2.193,81	1.810,10
IBEX 35	9.025,50	-0,83%	-5,43%	10.631,60	7.579,80
NIKKEI 225	16.965,76	0,04%	-10,86%	20.012,40	14.864,01

