

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

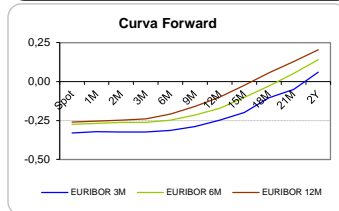
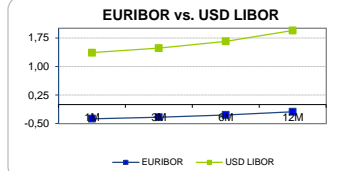
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RENTA FIXA

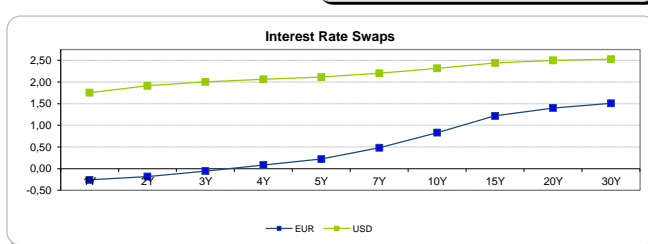
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,3607	1	12	0,4939	-0,8045
3M	-0,3290	0	0	3M	1,4806	0	10	0,5214	-0,7520
6M	-0,2720	0	0	6M	1,6605	0	9	0,5884	-0,6548
12M	-0,1880	0	0	12M	1,9448	1	10	0,7861	-0,5270

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2600	0	1	-0,1011	0,5032	1,0149
2Y	-0,1820	1	1	0,0516	0,6437	1,1517
3Y	-0,0540	1	2	0,2009	0,7673	1,2647
4Y	0,0860	2	2	0,3464	0,8946	1,3738
5Y	0,2230	2	1	0,4777	1,0117	1,4651
7Y	0,4820	3	-1	0,7322	1,2229	1,6168
10Y	0,8320	3	-4	1,0505	1,4467	1,7583
15Y	1,2180	3	-7	1,3624	1,6347	1,8439
20Y	1,4010	3	-8	1,5030	1,6995	1,8411
30Y	1,5090	3	-9	1,5723	1,7049	1,7992

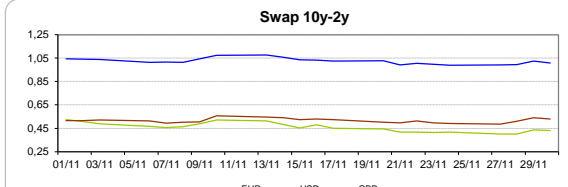
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,7530	-1	12	2,1356	2,3010	2,4640
2Y	1,9120	-2	10	2,1815	2,3445	2,5070
3Y	2,0030	-2	7	2,2370	2,3850	2,5657
4Y	2,0650	-2	4	2,2890	2,4110	2,5695
5Y	2,1130	-2	1	2,3269	2,4875	2,6289
7Y	2,2010	-2	-4	2,3740	2,5514	2,6500
10Y	2,3150	-2	-7	2,4981	2,5840	2,6880
15Y	2,4400	-2	-9	2,5580	2,6759	2,7050
20Y	2,5010	-2	-10	2,6303	2,6725	2,7345
30Y	2,5260	-2	-11	2,6344	2,6540	2,6950

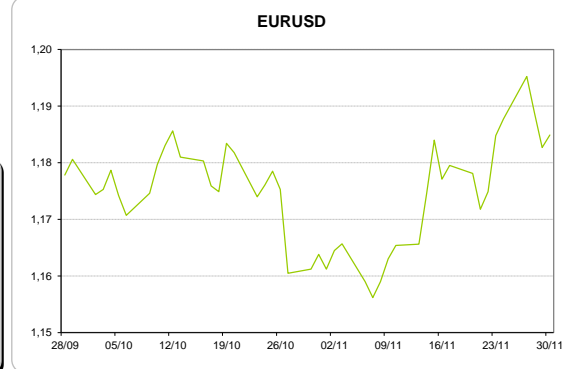
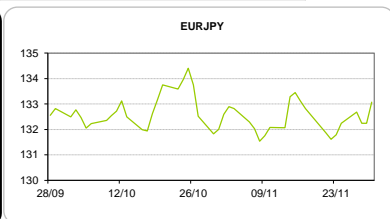
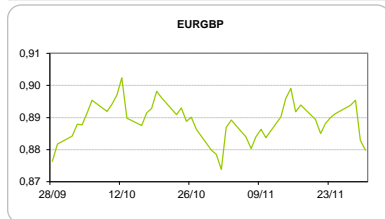


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	63,44	0,33	2,50	OT 2Y	-0,237	0,01	-10,20
JETFUEL	598,00	-5,75	17,18	OT 5Y	0,500	-0,03	-26,90
DIESEL	560,25	-4,88	7,68	OT 10Y	1,872	-0,06	-20,20
COBRE	6.749,50	-45,00	-70,00	BUND 10Y	-0,209	-2,43	-0,40
ZINCO	3.169,25	-1,25	-25,75	SCHATZ 2Y	-0,094	-0,91	2,70
OURO	1.273,76	-10,13	2,69	T-NOTE 10Y	3,160	2,89	4,30
TRIGO	437,25	2,50	1,25	T-NOTE 2Y	2,283	1,92	14,20
LICENÇA C02	7,53	-0,17	0,16	GILT 10Y	1,458	-1,82	-1,20



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1849	0,19%	1,81%	1,1918	1,1988	1,2142
EUR/GBP	0,87985	0,35%	-0,15%	0,8822	0,8845	0,8902
EUR/JPY	133,08	-0,63%	-0,81%	133,08	133,08	133,08
EUR/CHF	1,1714	-0,41%	-0,82%	1,1699	1,1685	1,1663
EUR/BRL	3,9004	-1,31%	-2,27%	3,9617	4,0254	4,1691
EUR/PLN	4,2010	0,07%	0,90%	4,2224	4,2452	4,2954



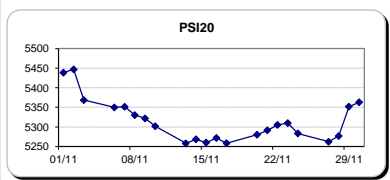
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1849	0,8799	133,08	1,1714	9,9504	7,4428	1,5322	1,57026	3,9004	9,8658
USD	0,8389	-	0,7387	111,91	0,9822	8,3321	6,2430	1,2877	1,3172	3,2677	8,2871

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,202	-0,63	34,63
BANCO BPI	1,136	0,53	0,44
BCP	0,2575	0,98	39,60
CORT. AMORIM	11,655	0,30	37,12
CTT	3,250	5,55	-49,57
EDP	2,945	1,27	1,76
EDP R	6,850	0,53	13,49
GALP	15,855	-0,94	11,73
J MARTINS	16,500	-1,11	11,94
MOTA ENGIL	3,450	-0,23	114,29
NOS	5,710	0,72	1,28
PHAROL	0,310	1,64	49,76
NAVIGATOR	4,182	-0,78	31,98
REN	2,465	-0,96	-3,10
SEMAPA	16,930	0,03	26,34
SONAE CAP.	0,848	0,00	13,37
SONAE SGPS	1,019	-0,29	16,59

Maiores ganhos/perdas	
Título	Varição %
CTT	5,55
PHAROL	1,64
EDP	1,27
BCP	0,98
NOS	0,72
ALTRI	-0,63
NAVIGATOR	-0,78
GALP	-0,94
REN	-0,96
J MARTINS	-1,11



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.363,07	0,21%	14,62%	5.495,87	4.381,81
CAC40	5.372,79	-0,47%	10,50%	5.536,40	4.490,15
ESTX 50 PR	3.569,93	-0,56%	8,49%	3.708,82	2.984,48
XTRA DAX	13.023,98	-0,29%	13,44%	13.525,56	10.402,59
S&P 500	2.643,85	0,67%	18,09%	2.646,13	2.187,44
IBEX 35	10.211,00	-0,55%	9,18%	11.184,40	8.512,40
NIKKEI 225	22.724,96	0,57%	18,89%	23.382,15	18.224,68

