

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

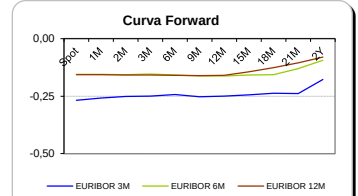
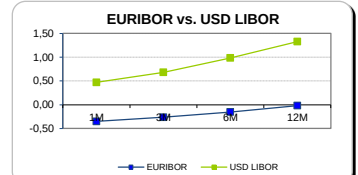
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RENTA FIXA

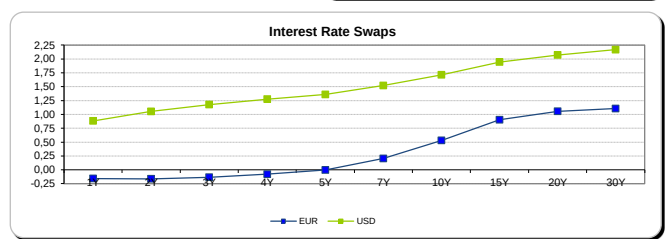
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3500	0	-1	1M	0,4696	0	3	0,5116	-0,7746
3M	-0,2620	0	-1	3M	0,6813	0	4	0,5876	-0,7352
6M	-0,1530	0	-1	6M	0,9854	-1	8	0,7306	-0,6420
12M	-0,0170	0	-1	12M	1,3284	-1	10	0,9984	-0,5158

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1570	0	-2	-0,1601	0,0886	0,5688
2Y	-0,1620	-1	-2	-0,1201	0,1959	0,7172
3Y	-0,1350	-1	-2	-0,0503	0,3191	0,8494
4Y	-0,0790	-2	-4	0,0378	0,4545	0,9721
5Y	-0,0030	-2	-5	0,1429	0,5848	1,0625
7Y	0,2030	-3	-8	0,3817	0,8182	1,2290
10Y	0,5310	-4	-10	0,7028	1,0496	1,3697
15Y	0,9020	-4	-10	1,0009	1,2286	1,4321
20Y	1,0570	-4	-10	1,1211	1,2768	1,4067
30Y	1,1060	-4	-10	1,1453	1,2405	1,3143

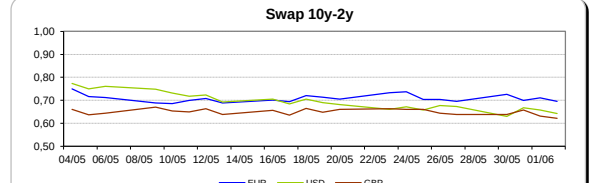
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,75
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8840	2	10	1,1851	1,5330	1,8334
2Y	1,0530	3	13	1,2700	1,5974	1,8997
3Y	1,1770	4	13	1,3656	1,6750	1,9230
4Y	1,2750	4	11	1,4381	1,7456	2,0113
5Y	1,3600	3	8	1,5147	1,8103	2,0525
7Y	1,5200	3	4	1,6535	1,9212	2,1460
10Y	1,7150	2	-1	1,7955	2,0489	2,2286
15Y	1,9450	1	-4	2,0051	2,1430	2,2650
20Y	2,0720	1	-5	2,1030	2,2055	2,2840
30Y	2,1680	1	-7	2,1693	2,2125	2,3152

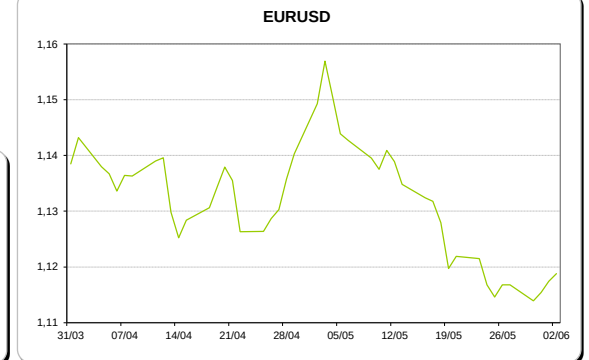
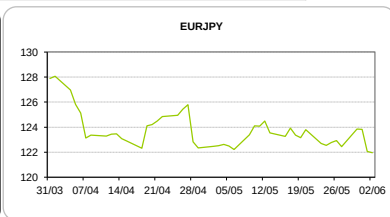
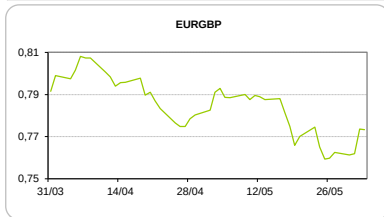


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	49,99	0,27	3,75	OT 2Y	0,475	-0,02	-11,60
JETFUEL	473,50	-3,50	30,25	OT 5Y	1,869	0,03	2,80
DIESEL	450,50	-8,75	32,00	OT 10Y	3,163	0,04	7,40
COBRE	4.606,00	-54,00	-433,00	BUND 10Y	-0,333	-2,62	-10,80
ZINCO	1.968,25	48,50	33,25	SCHATZ 2Y	0,069	0,00	-2,30
OURO	1.212,93	-0,05	-78,64	T-NOTE 10Y	2,584	-3,82	2,50
TRIGO	484,75	11,00	-3,00	T-NOTE 2Y	1,450	-2,26	14,70
LICENÇA C02	6,04	0,07	-0,07	GILT 10Y	1,436	-3,53	-21,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1188	0,13%	-2,65%	1,1225	1,1264	1,1358
EUR/GBP	0,77335	0,03%	1,18%	0,7753	0,7773	0,7816
EUR/JPY	121,96	0,09%	0,42%	121,96	121,96	121,96
EUR/CHF	1,1048	0,07%	-0,37%	1,1035	1,1019	1,0990
EUR/BRL	4,0168	0,36%	0,52%	4,1444	4,2610	4,4852
EUR/PLN	4,3880	0,04%	-0,10%	4,4111	4,4325	4,4693

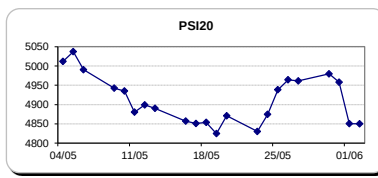


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1188	0,7734	121,96	1,1048	9,2895	7,4388	1,4598	1,5446	4,0168	9,2989
USD	0,8961	-	0,6925	108,55	0,9897	8,3233	6,6652	1,3119	1,3839	3,5890	8,3492

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,256	-4,07	-31,74
BANCO BPI	1,154	0,09	5,77
BCP	0,027	-2,20	-45,37
MONTEPIO	0,562	0,00	-14,20
CORT. AMORIM	7,212	0,90	21,25
CTT	8,063	0,77	-8,93
EDP	2,939	0,24	-11,50
EDP R	6,930	0,80	-4,41
GALP	11,650	-0,55	8,68
J MARTINS	14,500	0,45	20,88
MOTA ENGIL	1,723	-0,40	-10,49
NOS	6,498	-0,03	-10,32
PHAROL	0,152	6,29	-43,91
NAVIGATOR	2,870	-0,17	-17,78
REN	2,624	0,27	-5,68
SEMAPA	10,960	0,00	-13,67
SONAE CAP.	0,593	-0,50	16,27
SONAE SGPS	0,918	0,66	-12,40

Maiores ganhos/perdas	
Título	Variação %
PHAROL	6,29
CORT. AMORIM	0,90
EDP R	0,80
CTT	0,77
SONAE SGPS	0,66
MOTA ENGIL	-0,40
SONAE CAP.	-0,50
GALP	-0,55
BCP	-2,20
ALTRI	-4,07



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.850,00	-0,01%	-8,72%	5.967,98	4.455,16
CAC40	4.466,00	-0,21%	-3,69%	5.217,80	3.892,46
ESTX 50 PR	3.033,86	-0,16%	-7,15%	3.714,26	2.672,73
XTRA DAX	10.208,00	0,03%	-4,98%	11.802,37	8.699,29
S&P 500	2.096,44	-0,13%	2,57%	2.132,82	1.810,10
IBEX 35	8.957,90	0,46%	-6,14%	11.612,60	7.746,30
NIKKEI 225	16.562,55	-2,32%	-12,98%	20.952,71	14.865,77

