

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

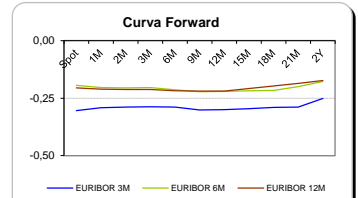
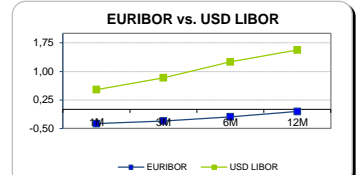
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RENTA FIXA

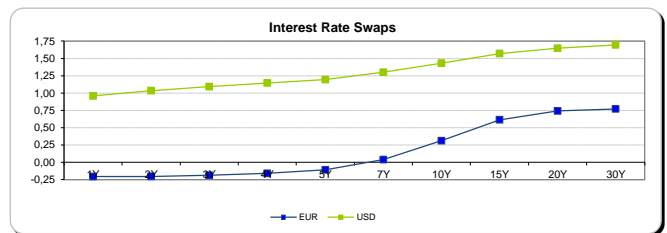
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,5229	0	3	0,2734	-0,8108
3M	-0,3010	0	0	3M	0,8357	0	8	0,3847	-0,7360
6M	-0,1930	0	-1	6M	1,2512	1	14	0,5175	-0,6520
12M	-0,0520	0	0	12M	1,5656	1	13	0,7381	-0,4880

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2052	0	-1	-0,2189	-0,0848	0,2821
2Y	-0,2020	1	1	-0,1960	-0,0037	0,4080
3Y	-0,1880	1	3	-0,1588	0,0914	0,5321
4Y	-0,1590	1	3	-0,0998	0,2015	0,6468
5Y	-0,1090	2	4	-0,0235	0,3166	0,7322
7Y	0,0390	3	3	0,1697	0,5245	0,8810
10Y	0,3120	5	4	0,4456	0,7300	1,0024
15Y	0,6150	5	4	0,7022	0,8839	1,0554
20Y	0,7420	6	5	0,8027	0,9218	1,0263
30Y	0,7720	6	6	0,8157	0,8863	0,9442

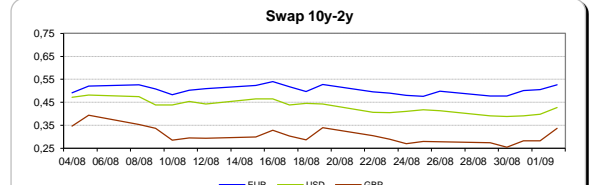
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9580	0	13	1,1120	1,3452	1,5590
2Y	1,0360	0	15	1,1694	1,3988	1,6286
3Y	1,0920	0	15	1,2317	1,4390	1,6450
4Y	1,1450	0	14	1,2859	1,5120	1,6815
5Y	1,1940	0	13	1,3425	1,5592	1,7351
7Y	1,3010	0	10	1,4457	1,6350	1,7886
10Y	1,4310	0	6	1,5490	1,7170	1,8120
15Y	1,5710	1	0	1,6812	1,7846	1,8300
20Y	1,6460	1	-4	1,7260	1,8244	1,8335
30Y	1,6950	1	-7	1,7787	1,7830	1,8698

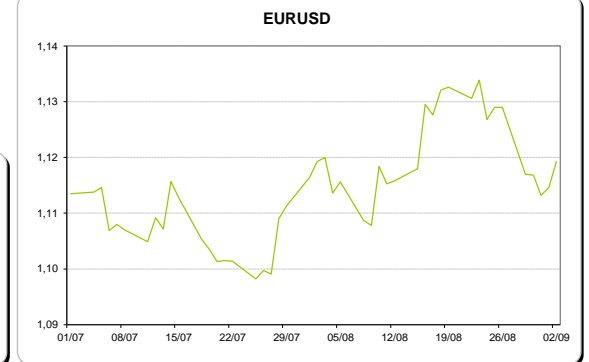
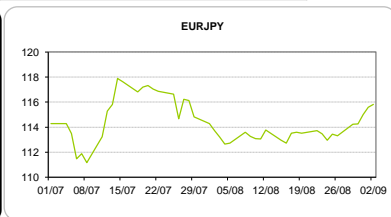
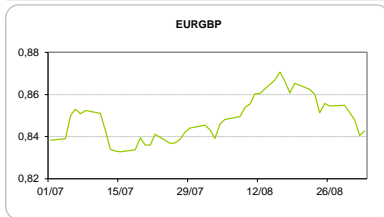


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,72	1,27	4,49	OT 2Y	0,522	-0,01	7,10
JETFUEL	405,45	-9,55	35,20	OT 5Y	1,893	-0,02	15,10
DIESEL	408,25	-13,50	41,50	OT 10Y	3,044	0,00	10,50
COBRE	4.625,00	13,00	-252,00	BUND 10Y	-0,520	1,92	-3,30
ZINCO	2.334,50	26,75	68,50	SCHATZ 2Y	-0,016	-0,92	-3,40
OURO	1.318,66	4,75	-44,97	T-NOTE 2Y	2,512	2,72	9,30
TRIGO	398,50	3,75	-29,50	T-NOTE 10Y	1,363	1,88	13,80
LICENÇA C02	4,09	-0,29	-0,33	GILT 10Y	0,816	4,92	-16,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1193	0,42%	0,00%	1,1236	1,1285	1,1386
EUR/GBP	0,8426	-0,25%	0,06%	0,8443	0,8462	0,8501
EUR/JPY	115,83	-0,21%	-1,82%	115,83	115,83	115,83
EUR/CHF	1,0941	0,31%	-1,09%	1,0927	1,0913	1,0886
EUR/BRL	3,6253	0,60%	0,92%	3,7396	3,8545	4,0655
EUR/PLN	4,3709	-0,27%	-1,04%	4,3951	4,4181	4,4636



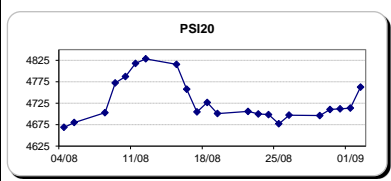
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1193	0,8426	115,83	1,0941	9,5842	7,4403	1,4508	1,47648	3,6253	9,2871
USD	0,8957	-	0,7513	104,16	0,9802	8,5820	6,6645	1,3020	1,3245	3,2495	8,3307

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,615	0,56	-24,21
BANCO BPI	1,119	0,81	2,57
BCP	0,019	2,72	-61,33
MONTEPIO	0,467	-1,68	-28,70
CORT. AMORIM	8,040	-2,15	35,17
CTT	6,350	-3,05	-28,28
EDP	3,045	1,16	-8,31
EDP R	7,199	0,90	-0,70
GALP	13,090	1,79	22,11
J MARTINS	14,630	1,95	21,97
MOTA ENGIL	1,736	0,17	-9,82
NOS	6,269	1,75	-13,48
PHAROL	0,191	0,53	-11,60
NAVIGATOR	3,013	1,41	-13,69
REN	2,629	-0,08	-5,50
SEMAPA	11,910	1,19	-6,18
SONAE CAP.	0,673	1,97	31,96
SONAE SGPS	0,738	0,82	-29,58

Maiores ganhos/perdas	
Título	Variação %
BCP	2,72
SONAE CAP.	1,97
J MARTINS	1,95
GALP	1,79
NOS	1,75
REN	-0,08
MONTEPIO	-1,68
CORT. AMORIM	-2,15
CTT	-3,05



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.762,83	1,04%	-10,36%	5.625,06	4.175,28
CAC40	4.542,17	2,31%	-2,05%	5.011,65	3.892,46
ESTX 50 PR	3.079,74	2,06%	-5,75%	3.524,04	2.672,73
XTRA DAX	10.683,82	1,42%	-0,55%	11.430,87	8.699,29
S&P 500	2.179,57	0,41%	6,64%	2.193,81	1.810,10
IBEX 35	8.908,90	1,67%	-6,66%	10.631,60	7.579,80
NIKKEI 225	16.925,68	-0,01%	-11,08%	20.012,40	14.864,01

