

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

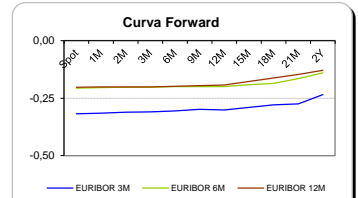
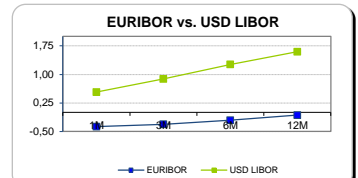
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RENTA FIXA

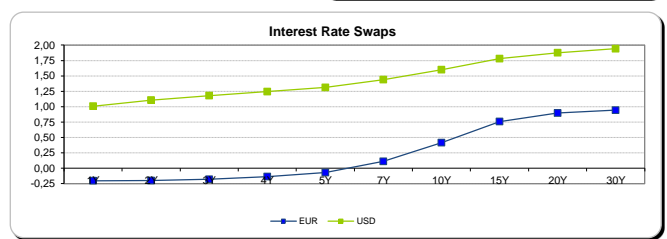
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	0,5346	0	1	0,2666	-0,7856
3M	-0,3110	0	-1	3M	0,8811	0	3	0,3956	-0,7272
6M	-0,2040	0	-1	6M	1,2637	0	1	0,5561	-0,6494
12M	-0,0710	0	-2	12M	1,5957	0	3	0,7918	-0,4814

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2020	-1	0	-0,1952	-0,0047	0,4288
2Y	-0,2010	0	1	-0,1604	0,0938	0,5610
3Y	-0,1790	0	1	-0,1082	0,2046	0,6893
4Y	-0,1350	0	2	-0,0332	0,3259	0,8047
5Y	-0,0690	0	2	0,0585	0,4487	0,8952
7Y	0,1130	-1	3	0,2737	0,6686	1,0542
10Y	0,4170	-1	3	0,5713	0,8877	1,1822
15Y	0,7600	-2	4	0,8470	1,0483	1,2319
20Y	0,8960	-2	4	0,9517	1,0862	1,2001
30Y	0,9430	-2	4	0,9707	1,0535	1,1194

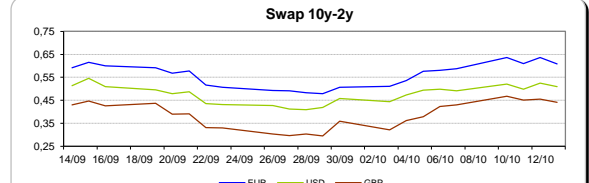
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,0080	1	4	1,1575	1,4095	1,7005
2Y	1,1060	2	6	1,2117	1,4984	1,7540
3Y	1,1790	2	7	1,2750	1,5699	1,7865
4Y	1,2460	2	8	1,3586	1,6155	1,8480
5Y	1,3120	2	8	1,4279	1,6725	1,9055
7Y	1,4410	2	8	1,5524	1,7650	1,9525
10Y	1,6010	2	9	1,6800	1,8710	2,0140
15Y	1,7800	2	9	1,8315	1,9675	2,0485
20Y	1,8750	2	9	1,9040	2,0025	2,0555
30Y	1,9400	2	9	1,9500	2,0010	2,0620

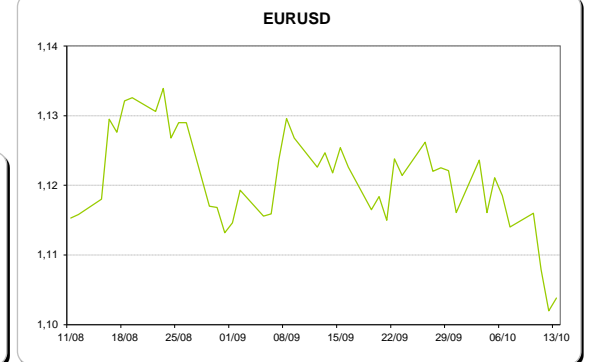
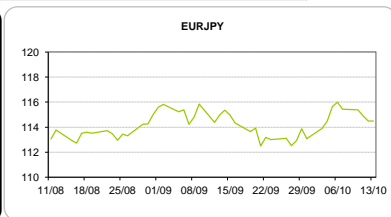
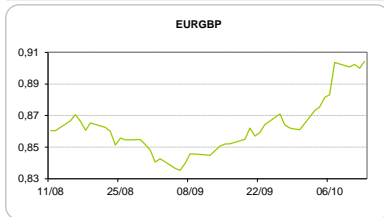


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	51,87	0,06	4,29	OT 2Y	0,298	0,00	-17,20
JETFUEL	425,50	-45,00	-0,25	OT 5Y	1,877	-0,03	-6,80
DIESEL	467,75	-6,00	42,75	OT 10Y	3,369	-0,03	7,20
COBRE	4.808,00	2,00	166,00	BUND 10Y	-0,274	-2,86	-3,00
ZINCO	2.250,50	15,25	-6,25	SCHATZ 2Y	-0,037	-0,23	-3,90
OURO	1.256,80	1,50	-62,21	T-NOTE 2Y	2,567	-2,90	-1,20
TRIGO	410,00	13,25	9,00	T-NOTE 5Y	1,416	-2,26	4,50
LICENÇA C02	5,67	0,15	1,64	GILT 10Y	1,103	-1,85	12,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1038	0,16%	-1,86%	1,1084	1,1130	1,1227
EUR/GBP	0,9043	-0,49%	-6,27%	0,9063	0,9085	0,9129
EUR/JPY	114,49	0,01%	0,43%	114,49	114,49	114,49
EUR/CHF	1,0894	0,10%	0,57%	1,0882	1,0867	1,0838
EUR/BRL	3,5367	-0,07%	5,17%	3,6503	3,7564	3,9552
EUR/PLN	4,2917	0,10%	1,45%	4,3164	4,3403	4,3871



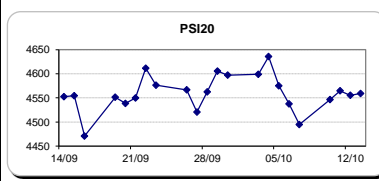
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1038	0,9043	114,49	1,0894	9,7192	7,4392	1,4594	1,46109	3,5367	9,0453
USD	0,9065	-	0,8201	103,42	0,9879	8,8132	6,7437	1,3232	1,3240	3,2144	8,2157

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,028	-2,16	-36,52
BANCO BPI	1,129	0,18	3,48
BCP	0,015	0,65	-68,49
MONTEPIO	0,445	0,00	-32,06
CORT. AMORIM	9,025	-1,26	51,73
CTT	5,870	-0,27	-33,70
EDP	2,882	0,98	-13,22
EDP R	6,868	0,78	-5,27
GALP	12,460	-0,08	16,23
J MARTINS	15,945	0,85	32,93
MOTA ENGIL	1,772	3,26	-7,95
NOS	5,738	-1,26	-20,81
PHAROL	0,252	0,40	16,63
NAVIGATOR	2,526	-1,83	-27,64
REN	2,559	0,91	-8,02
SEMAPA	11,550	-1,58	-9,02
SONAE CAP.	0,672	-1,03	31,76
SONAE SGPS	0,673	-1,03	-35,78

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	3,26
EDP	0,98
REN	0,91
J MARTINS	0,85
EDP R	0,78
NOS	-1,26
CORT. AMORIM	-1,26
SEMAPA	-1,58
NAVIGATOR	-1,83
ALTRI	-2,16



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.559,01	0,08%	-14,19%	5.625,06	4.175,28
CAC40	4.405,17	-1,06%	-5,00%	5.011,65	3.892,46
ESTX 50 PR	2.975,04	-1,10%	-8,95%	3.524,04	2.672,73
XTRA DAX	10.414,07	-1,04%	-3,06%	11.430,87	8.699,29
S&P 500	2.125,30	-0,65%	3,98%	2.193,81	1.810,10
IBEX 35	8.608,70	-0,90%	-9,80%	10.631,60	7.579,80
NIKKEI 225	16.774,24	-0,39%	-11,87%	20.012,40	14.864,01

