

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

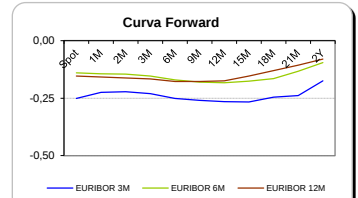
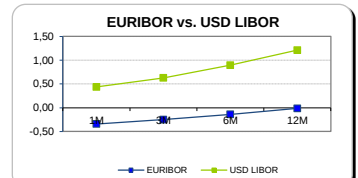
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RENTA FIXA

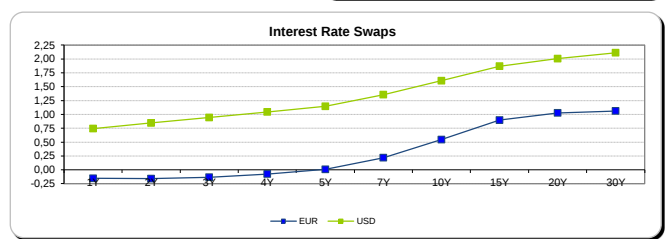
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3420	0	-4	1M	0,4372	0	0	0,5069	-0,7802
3M	-0,2490	0	-2	3M	0,6296	0	0	0,5875	-0,7288
6M	-0,1380	0	-1	6M	0,8942	0	-1	0,7421	-0,6558
12M	-0,0130	0	0	12M	1,2091	0	-2	1,0084	-0,5352

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1545	0	-1	-0,1743	0,0990	0,5770
2Y	-0,1590	0	-3	-0,1270	0,2083	0,7235
3Y	-0,1340	0	-5	-0,0506	0,3316	0,8544
4Y	-0,0750	1	-6	0,0417	0,4648	0,9653
5Y	0,0070	2	-7	0,1482	0,5934	1,0497
7Y	0,2200	4	-8	0,3871	0,8093	1,2034
10Y	0,5460	6	-9	0,6903	1,0272	1,3262
15Y	0,8960	7	-9	0,9678	1,1806	1,3644
20Y	1,0280	8	-10	1,0674	1,2093	1,3218
30Y	1,0620	8	-10	1,0694	1,1558	1,2187

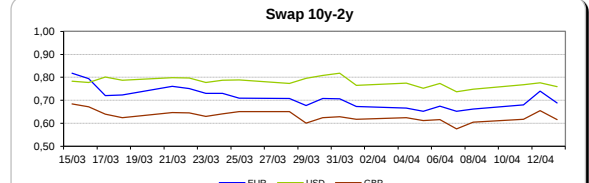
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7440	-9	-9	0,9854	1,3690	1,8055
2Y	0,8460	-1	-17	1,0640	1,4780	1,8950
3Y	0,9420	-1	-22	1,1660	1,5865	1,9605
4Y	1,0430	-1	-25	1,2700	1,6840	2,0230
5Y	1,1460	-1	-25	1,3755	1,7650	2,1040
7Y	1,3570	0	-24	1,5600	1,9010	2,1720
10Y	1,6070	1	-20	1,7730	2,0510	2,2560
15Y	1,8700	1	-16	1,9830	2,2003	2,3230
20Y	2,0070	1	-14	2,0860	2,2340	2,3736
30Y	2,1120	2	-11	2,1610	2,2640	2,3330

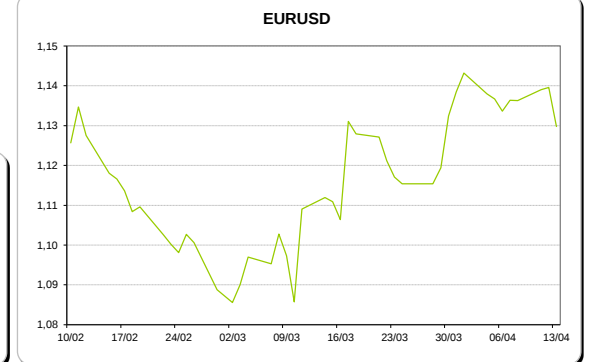
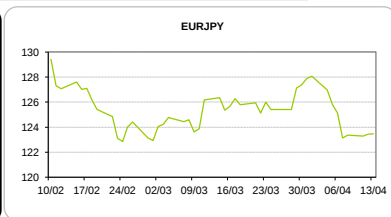
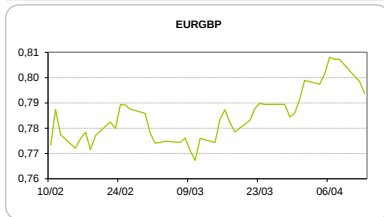


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	44,39	-0,30	3,30	OT 2Y	0,801	-0,11	12,90
JETFUEL	408,50	-0,25	7,50	OT 5Y	2,131	-0,17	31,10
DIESEL	381,75	-0,50	12,75	OT 10Y	3,230	-0,21	30,20
COBRE	4.780,00	103,00	-203,50	BUND 10Y	-0,292	-3,66	-16,50
ZINCO	1.822,50	72,25	24,00	SCHATZ 2Y	0,064	-0,23	-4,90
OURO	1.246,22	-9,31	-4,48	T-NOTE 2Y	2,520	-0,45	-20,90
TRIGO	469,25	10,50	-13,50	T-NOTE 10Y	1,266	0,75	-23,80
LICENÇA C02	5,54	-0,05	0,54	GILT 10Y	1,696	-1,56	-12,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1298	-0,86%	1,61%	1,1330	1,1367	1,1451
EUR/GBP	0,79388	0,57%	-2,47%	0,7959	0,7980	0,8022
EUR/JPY	123,47	-0,02%	2,34%	123,47	123,47	123,47
EUR/CHF	1,0895	-0,17%	0,59%	1,0883	1,0867	1,0834
EUR/BRL	3,9959	-0,58%	1,65%	4,1208	4,2447	4,4764
EUR/PLN	4,2924	-0,08%	-0,30%	4,3103	4,3284	4,3609



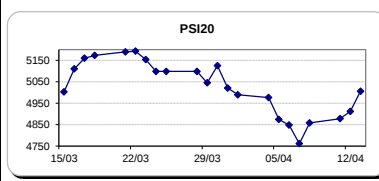
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1298	0,7939	123,47	1,0895	9,1839	7,4427	1,4473	1,47666	3,9959	9,3010
USD	0,8861	-	0,7037	109,29	0,9649	8,1332	6,5949	1,2773	1,3087	3,5397	8,2242

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,969	5,31	-16,79
BANCO BPI	1,191	0,00	9,17
BCP	0,037	10,03	-23,68
MONTEPIO	0,580	0,00	-11,45
CORT. AMORIM	6,742	0,43	13,35
CTT	7,892	-0,34	-10,87
EDP	2,962	0,54	-10,81
EDP R	6,525	0,57	-10,00
GALP	11,540	0,79	7,65
J MARTINS	14,480	-0,48	20,72
MOTA ENGIL	1,890	5,53	-1,82
NOS	5,980	1,67	-17,47
PHAROL	0,137	1,48	-49,45
PORTUCEL	3,256	5,24	-9,45
REN	2,836	0,25	1,94
SEMAPA	11,600	4,69	-8,63
SONAE CAP.	0,656	2,50	28,63
SONAE SGPS	1,007	2,23	-3,91

Maiores ganhos/perdas	
Título	Variação %
BCP	10,03
MOTA ENGIL	5,53
ALTRI	5,31
PORTUCEL	5,24
SEMAPA	4,69
CTT	-0,34
J MARTINS	-0,48



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.005,92	1,91%	-5,78%	6.345,39	4.455,16
CAC40	4.490,31	3,32%	-3,16%	5.283,71	3.892,46
ESTX 50 PR	3.039,19	3,30%	-6,99%	3.836,28	2.672,73
XTRA DAX	10.026,10	2,71%	-6,67%	12.388,13	8.699,29
S&P 500	2.077,97	0,79%	1,66%	2.134,72	1.810,10
IBEX 35	8.820,70	3,21%	-7,58%	11.884,60	7.746,30
NIKKEI 225	16.381,22	2,84%	-13,94%	20.952,71	14.865,77

