

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

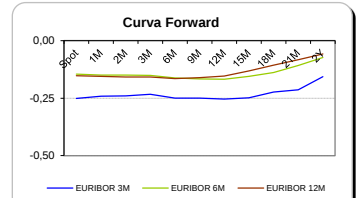
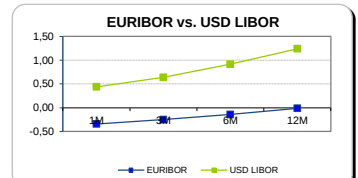
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RENTA FIXA

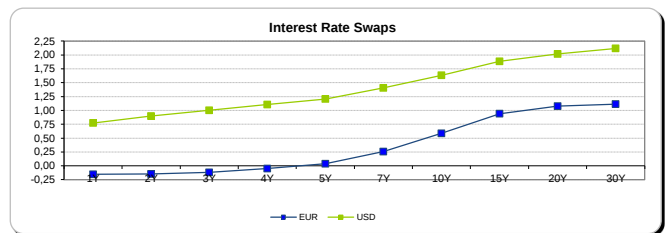
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3420	0	-1	1M	0,4389	0	1	0,5084	-0,7748
3M	-0,2490	0	-1	3M	0,6381	0	1	0,5875	-0,7214
6M	-0,1430	0	-1	6M	0,9132	1	2	0,7450	-0,6534
12M	-0,0110	0	-1	12M	1,2394	1	3	1,0209	-0,5324

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1530	-1	-1	-0,1556	0,1561	0,6956
2Y	-0,1480	1	1	-0,1055	0,2778	0,8468
3Y	-0,1180	1	0	-0,0182	0,4162	0,9867
4Y	-0,0500	2	1	0,0858	0,5603	1,1045
5Y	0,0380	3	2	0,2067	0,6998	1,1921
7Y	0,2560	4	3	0,4672	0,9303	1,3504
10Y	0,5840	4	3	0,7913	1,1580	1,4780
15Y	0,9390	4	4	1,0867	1,3208	1,5200
20Y	1,0750	4	5	1,1957	1,3550	1,4802
30Y	1,1150	5	6	1,2092	1,3086	1,3807

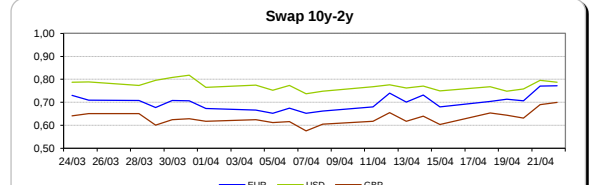
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,7740	0	0	1,0985	1,5339	1,9380
2Y	0,8960	0	-2	1,1920	1,6405	2,0145
3Y	1,0020	-1	-4	1,3100	1,7375	2,0715
4Y	1,1050	-1	-6	1,4155	1,8240	2,1300
5Y	1,2070	-2	-7	1,5165	1,8970	2,2060
7Y	1,4040	-2	-7	1,6895	2,0210	2,2735
10Y	1,6340	-3	-7	1,8850	2,1635	2,3565
15Y	1,8850	-4	-6	2,0945	2,2890	2,4220
20Y	2,0180	-4	-5	2,1960	2,3435	2,4380
30Y	2,1190	-4	-4	2,2705	2,3755	2,4495

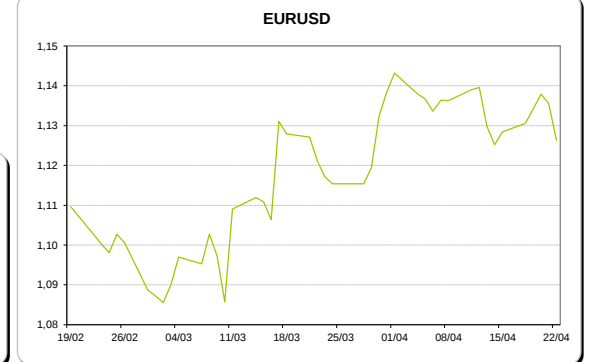
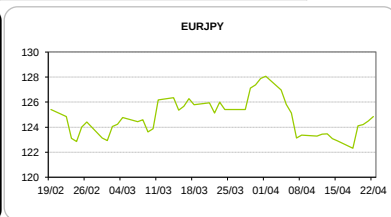
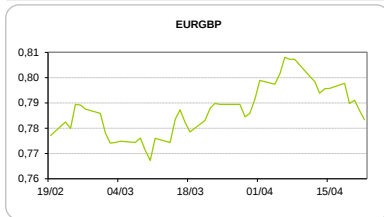


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	45,15	0,62	2,64	OT 2Y	0,708	0,04	7,50
JETFUEL	422,50	5,25	18,25	OT 5Y	2,066	0,06	22,40
DIESEL	401,50	7,75	29,75	OT 10Y	3,294	0,10	36,60
COBRE	4.997,00	16,00	-67,00	BUND 10Y	-0,191	-0,59	1,20
ZINCO	1.910,00	-22,00	36,75	SCHATZ 2Y	0,083	-0,92	-1,80
OURO	1.233,19	-14,87	-15,11	T-NOTE 2Y	2,617	0,15	-2,60
TRIGO	474,50	-29,00	0,00	T-NOTE 10Y	1,322	-0,38	-5,60
LICENÇA C02	5,96	0,21	1,13	GILT 10Y	1,841	0,99	11,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1263	-0,81%	0,45%	1,1295	1,1332	1,1420
EUR/GBP	0,78335	0,46%	0,58%	0,7854	0,7875	0,7921
EUR/JPY	124,86	-0,29%	0,22%	124,86	124,86	124,86
EUR/CHF	1,0980	0,22%	-0,62%	1,0968	1,0953	1,0924
EUR/BRL	4,0162	-0,72%	0,04%	4,1391	4,2633	4,4860
EUR/PLN	4,3673	-1,03%	-2,53%	4,3858	4,4052	4,4387

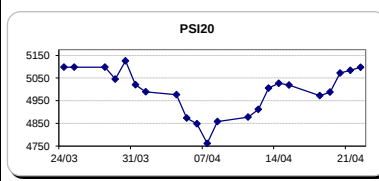


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1263	0.7834	124.86	1.0980	9.1465	7.4403	1.4266	1.45727	4.0162	9.2454
USD	0.8894	-	0.6939	111.47	0.9770	8.1266	6.6174	1.2654	1.2943	3.5928	8.2095

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,320	-1,07	-30,40
BANCO BPI	1,083	0,74	-0,73
BCP	0,040	3,59	-17,34
MONTEPIO	0,585	1,56	-10,69
CORT. AMORIM	6,666	-0,51	12,07
CTT	8,042	-0,42	-9,17
EDP	3,076	1,25	-7,38
EDP R	6,883	0,28	-5,06
GALP	12,080	-0,25	12,69
J MARTINS	14,380	-2,48	19,88
MOTA ENGIL	1,840	-1,29	-4,42
NOS	6,207	0,93	-14,34
PHAROL	0,140	-1,41	-48,34
PORTUCEL	3,140	-0,35	-12,68
REN	2,745	0,66	-1,33
SEMAPA	11,140	-2,45	-12,25
SONAE CAP.	0,704	0,57	38,04
SONAE SGPS	0,994	0,71	-5,15
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
BCP	3,59
MONTEPIO	1,56
EDP	1,25
NOS	0,93
BANCO BPI	0,74
ALTRI	-1,07
MOTA ENGIL	-1,29
PHAROL	-1,41
SEMAPA	-2,45
J MARTINS	-2,48



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.097,48	0,27%	-4,06%	6.243,19	4.455,16
CAC40	4.569,66	-0,29%	-1,45%	5.283,71	3.892,46
ESTX 50 PR	3.141,12	-0,34%	-3,87%	3.782,29	2.672,73
XTRA DAX	10.373,49	-0,60%	-3,44%	12.050,71	8.699,29
S&P 500	2.083,96	-0,32%	2,00%	2.134,72	1.810,10
IBEX 35	9.232,80	0,39%	-3,26%	11.684,60	7.746,30
NIKKEI 225	17.572,49	1,20%	-7,68%	20.952,71	14.865,77

