

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

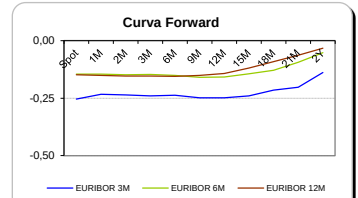
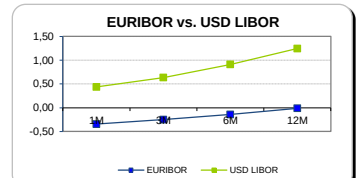
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RENTA FIXA

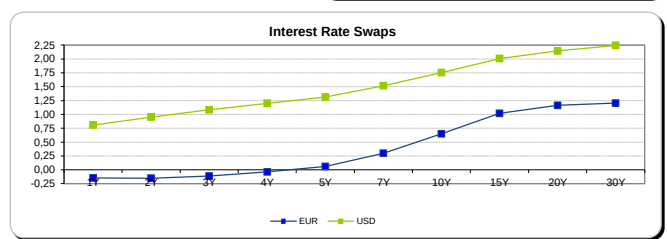
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3430	0	-1	1M	0,4377	0	0	0,5091	-0,7708
3M	-0,2510	0	-1	3M	0,6344	0	1	0,5911	-0,7244
6M	-0,1420	0	-1	6M	0,9119	0	0	0,7463	-0,6478
12M	-0,0110	0	-1	12M	1,2426	0	1	1,0271	-0,5238

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1485	0	0	-0,1457	0,2036	0,7759
2Y	-0,1510	1	0	-0,0878	0,3347	0,9309
3Y	-0,1140	1	0	0,0105	0,4808	1,0719
4Y	-0,0380	2	1	0,1245	0,6303	1,1894
5Y	0,0610	3	2	0,2537	0,7732	1,2865
7Y	0,2990	4	6	0,5257	1,0079	1,4443
10Y	0,6490	5	9	0,8613	1,2446	1,5757
15Y	1,0180	4	11	1,1674	1,4151	1,6243
20Y	1,1620	4	12	1,2842	1,4550	1,5884
30Y	1,2020	4	13	1,3072	1,4116	1,4858

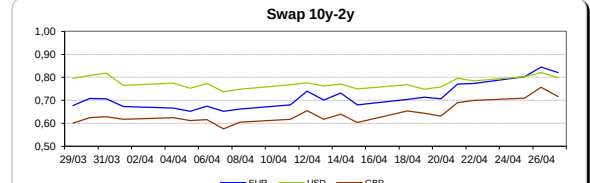
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,50
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,25
Austrália	2,00
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,8070	0	-2	1,1301	1,5575	1,9665
2Y	0,9530	0	-3	1,2250	1,6565	2,0440
3Y	1,0810	0	-3	1,3370	1,7580	2,1080
4Y	1,2000	0	-3	1,4395	1,8475	2,1605
5Y	1,3120	0	-2	1,5415	1,9220	2,2340
7Y	1,5190	0	-1	1,7160	2,0480	2,3070
10Y	1,7540	1	1	1,9175	2,1950	2,3940
15Y	2,0100	1	4	2,1280	2,3290	2,4640
20Y	2,1440	1	6	2,2340	2,3830	2,4815
30Y	2,2460	1	8	2,3090	2,4090	2,4820

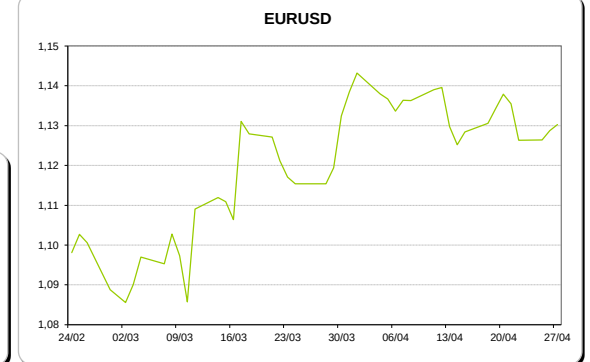
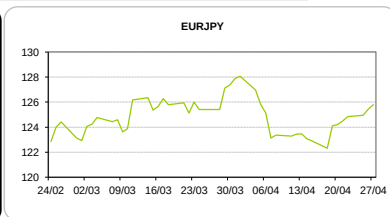
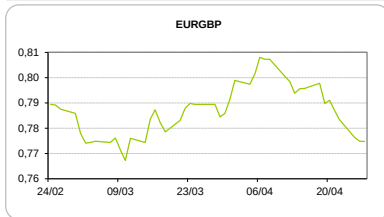


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,27	0,53	5,24	OT 2Y	0,654	0,00	2,50
JETFUEL	431,25	3,75	40,25	OT 5Y	1,933	-0,04	6,10
DIESEL	402,50	2,00	44,25	OT 10Y	3,186	-0,04	22,30
COBRE	4.964,00	-36,00	17,00	BUND 10Y	-0,134	-1,26	8,90
ZINCO	1.890,50	16,50	100,50	SCHATZ 2Y	0,092	-0,23	-1,10
OURO	1.249,74	6,29	33,27	T-NOTE 10Y	2,631	-2,76	-0,60
TRIGO	481,50	-6,25	10,75	T-NOTE 2Y	1,345	-1,13	-3,70
LICENÇA C02	6,81	0,19	1,95	GILT 10Y	1,867	-3,09	13,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1303	0,14%	1,34%	1,1335	1,1373	1,1461
EUR/GBP	0,77475	0,01%	1,89%	0,7767	0,7789	0,7836
EUR/JPY	125,79	-0,27%	-0,30%	125,79	125,79	125,79
EUR/CHF	1,0995	0,05%	-0,84%	1,0982	1,0967	1,0938
EUR/BRL	4,0024	-0,38%	1,43%	4,1241	4,2473	4,4730
EUR/PLN	4,4029	-0,60%	-3,30%	4,4217	4,4411	4,4756

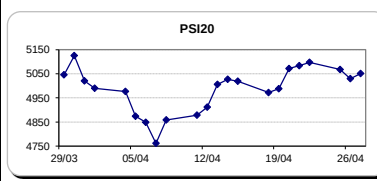


FIXINGS CONTRA USD e EUR											
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1.1303	0.7748	125,79	1.0995	9.1504	7.4428	1.4305	1.49134	4.0024	9.2375
USD	0.8840	-	0.6876	111.26	0.9728	8.0899	6.5796	1.2644	1.3194	3.5372	8.1768

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,410	2,43	-28,51
BANCO BPI	1,111	2,11	1,83
BCP	0,037	-2,36	-23,68
MONTEPIO	0,577	0,00	-11,91
CORT. AMORIM	6,249	0,47	5,06
CTT	8,087	-0,10	-8,66
EDP	3,123	1,23	-5,96
EDP R	6,809	0,40	-6,08
GALP	12,020	0,17	12,13
J MARTINS	14,355	1,23	19,67
MOTA ENGIL	1,838	3,20	-4,52
NOS	6,160	1,18	-14,99
PHAROL	0,138	-3,50	-49,08
PORTUCEL	3,136	0,51	-12,79
REN	2,740	0,33	-1,51
SEMAPA	11,125	0,41	-12,37
SONAE CAP.	0,699	-0,57	37,06
SONAE SGPS	0,986	0,51	-5,92

Maiores ganhos/perdas	
Título	Varição %
MOTA ENGIL	3,20
ALTRI	2,43
BANCO BPI	2,11
J MARTINS	1,23
EDP	1,23
CTT	-0,10
SONAE CAP.	-0,57
BCP	-2,36
PHAROL	-3,50



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.050,96	0,43%	-4,94%	6.243,19	4.455,16
CAC40	4.559,40	0,58%	-1,67%	5.283,71	3.892,46
ESTX 50 PR	3.130,43	0,29%	-4,20%	3.782,29	2.672,73
XTRA DAX	10.299,83	0,39%	-4,13%	12.050,71	8.699,29
S&P 500	2.089,77	-0,09%	2,24%	2.134,72	1.810,10
IBEX 35	9.332,60	0,53%	-2,22%	11.684,60	7.746,30
NIKKEI 225	17.290,49	-0,36%	-9,16%	20.952,71	14.865,77

