

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

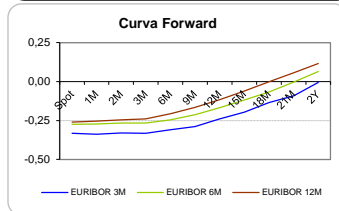
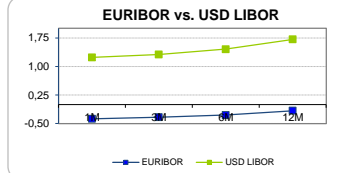
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RENTA FIXA

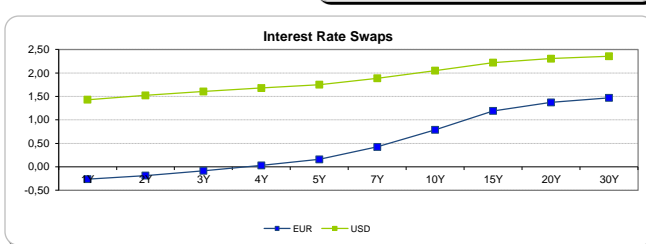
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	1,2372	0	1	0,2499	-0,7896
3M	-0,3290	0	0	3M	1,3161	0	1	0,2774	-0,7264
6M	-0,2730	0	0	6M	1,4533	0	0	0,4018	-0,6534
12M	-0,1610	0	-1	12M	1,7118	0	-2	0,5929	-0,5056

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2604	0	-1	-0,1182	0,3784	0,9612
2Y	-0,1850	0	-4	-0,0008	0,5355	1,1061
3Y	-0,0850	0	-7	0,1265	0,6757	1,2335
4Y	0,0310	1	-10	0,2665	0,8175	1,3499
5Y	0,1600	1	-12	0,4031	0,9493	1,4380
7Y	0,4250	1	-15	0,6719	1,1822	1,6126
10Y	0,7900	1	-16	1,0110	1,4213	1,7570
15Y	1,1920	1	-16	1,3378	1,6139	1,8361
20Y	1,3720	2	-16	1,4790	1,6760	1,8260
30Y	1,4710	2	-16	1,5415	1,6775	1,7726

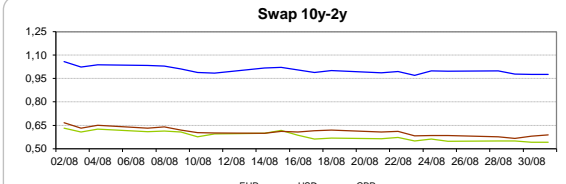
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,25
Japão	0,10
Canadá	0,75
Suíça	-0,75
China	5,75
Brasil	9,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4300	-2	-3	1,6366	1,9220	2,2070
2Y	1,5230	-3	-8	1,6920	1,9960	2,2650
3Y	1,6040	-4	-12	1,7890	2,0650	2,3040
4Y	1,6780	-5	-15	1,8440	2,1280	2,3570
5Y	1,7500	-5	-17	1,9140	2,1830	2,4215
7Y	1,8860	-6	-20	2,0380	2,2760	2,4550
10Y	2,0500	-6	-22	2,1810	2,3710	2,5030
15Y	2,2220	-5	-22	2,3352	2,4450	2,5330
20Y	2,3050	-5	-22	2,3750	2,4994	2,5315
30Y	2,3560	-5	-22	2,4261	2,4520	2,4835

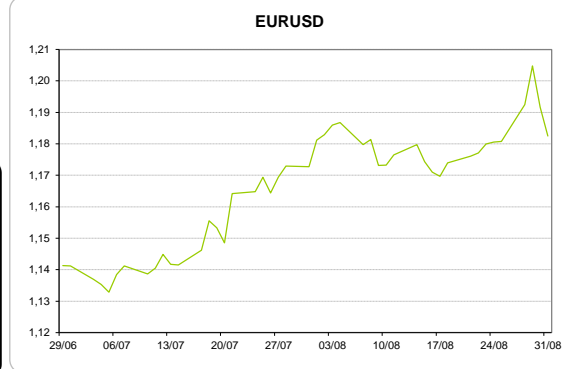
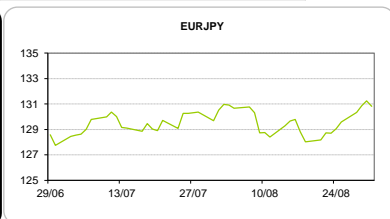
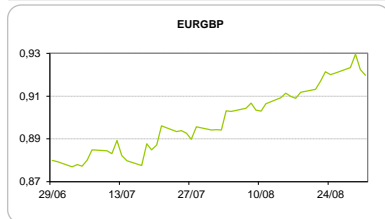


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	52,21	1,35	-0,51	OT 2Y	0,004	-0,02	-10,50
JETFUEL	474,00	3,75	-6,00	OT 5Y	1,183	-0,03	-1,80
DIESEL	511,25	10,00	12,75	OT 10Y	2,832	-0,03	-0,70
COBRE	6.776,00	-22,50	444,00	BUND 10Y	-0,380	-0,07	-17,20
ZINCO	3.091,25	-14,50	319,50	SCHATZ 2Y	-0,124	-0,23	-7,10
OURO	1.318,01	9,37	48,57	T-NOTE 10Y	2,887	-0,63	-9,70
TRIGO	433,00	3,25	-66,75	T-NOTE 2Y	1,828	-0,38	-4,20
LICENÇA C02	5,94	-0,09	0,71	GILT 10Y	1,110	0,18	-17,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1825	-0,76%	0,84%	1,1882	1,1946	1,2075
EUR/GBP	0,91973	0,30%	-2,78%	0,9214	0,9234	0,9277
EUR/JPY	130,81	0,34%	-0,85%	130,81	130,81	130,81
EUR/CHF	1,1429	0,20%	0,18%	1,1418	1,1405	1,1382
EUR/BRL	3,7326	0,59%	-0,84%	3,7994	3,8648	4,0028
EUR/PLN	4,2512	0,05%	0,09%	4,2701	4,2916	4,3371



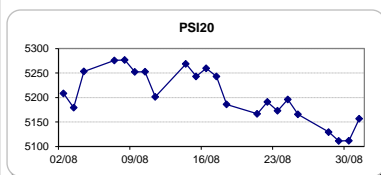
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1825	0,9197	130,81	1,1429	9,4610	7,4377	1,4885	1,4983	3,7326	9,2422
USD	0,8414	-	0,7762	110,07	0,9614	7,9608	6,2580	1,2540	1,2612	3,1472	7,7854

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	3,670	-0,68	-5,02
BANCO BPI	1,057	0,67	-6,54
BCP	0,2234	3,28	21,11
MONTEPIO	0,996	0,00	136,58
CORT. AMORIM	11,435	1,46	34,53
CTT	5,207	0,64	-19,21
EDP	3,225	1,26	11,44
EDP R	6,874	0,35	13,88
GALP	13,910	-0,18	-1,97
J MARTINS	16,760	0,60	13,70
MOTA ENGIL	2,427	0,79	50,75
NOS	5,379	0,64	-4,59
PHAROL	0,322	-0,62	55,56
NAVIGATOR	3,585	0,11	13,14
REN	2,760	0,58	2,30
SEMAPA	15,175	-0,07	13,25
SONAE CAP.	0,750	0,00	0,27
SONAE SGPS	0,941	0,11	7,67

Maiores ganhos/perdas	
Título	Varição %
BCP	3,28
CORT. AMORIM	1,46
EDP	1,26
MOTA ENGIL	0,79
BANCO BPI	0,67
SEMAPA	-0,07
GALP	-0,18
PHAROL	-0,62
ALTRI	-0,68



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.156,67	0,87%	10,20%	5.359,19	4.356,54
CAC40	5.085,59	0,58%	4,59%	5.442,10	4.310,88
ESTX 50 PR	3.421,47	0,52%	3,98%	3.666,80	2.922,82
XTRA DAX	12.055,84	0,44%	5,01%	12.951,54	10.174,92
S&P 500	2.469,44	0,48%	10,30%	2.490,87	2.083,79
IBEX 35	10.299,50	0,52%	10,13%	11.184,40	8.512,40
NIKKEI 225	19.646,24	0,72%	2,78%	20.318,11	16.111,81

