

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

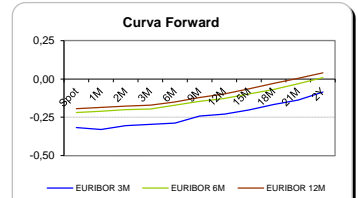
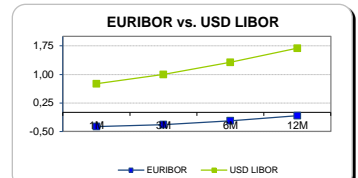
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RENTA FIXA

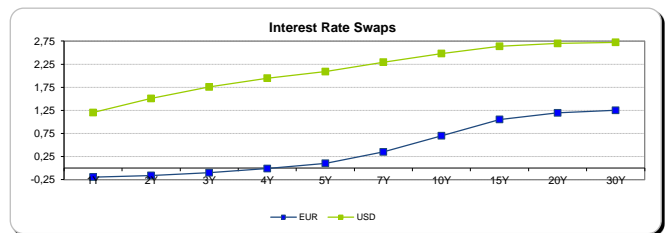
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	0,7550	1	19	0,2536	-0,8224
3M	-0,3160	0	0	3M	0,9976	0	8	0,3621	-0,7388
6M	-0,2160	0	0	6M	1,3160	0	4	0,5345	-0,6690
12M	-0,0820	0	0	12M	1,6896	0	7	0,7943	-0,5036

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1933	0	0	-0,0975	0,2878	0,8690
2Y	-0,1600	-1	-2	-0,0284	0,4327	1,0101
3Y	-0,0990	-1	-4	0,0770	0,5771	1,1529
4Y	-0,0090	0	-4	0,2014	0,7189	1,2705
5Y	0,1040	0	-3	0,3335	0,8606	1,3617
7Y	0,3500	-1	-1	0,6029	1,0920	1,5001
10Y	0,7000	-2	2	0,9292	1,3026	1,6120
15Y	1,0540	-2	3	1,2117	1,4538	1,6494
20Y	1,1960	-2	4	1,3207	1,4921	1,6210
30Y	1,2500	-3	5	1,3479	1,4569	1,5325

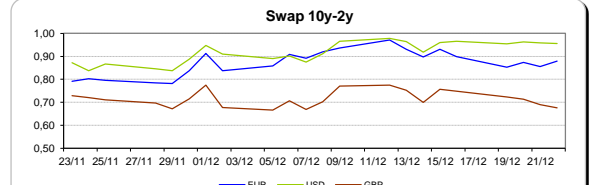
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,75
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	13,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,2040	12	12	1,7861	2,4760	2,7540
2Y	1,5090	2	22	1,9815	2,5600	2,7825
3Y	1,7580	2	27	2,1490	2,6230	2,8020
4Y	1,9470	3	30	2,2690	2,6690	2,8345
5Y	2,0900	3	31	2,3610	2,7070	2,8848
7Y	2,2930	3	31	2,5123	2,7932	2,9192
10Y	2,4800	2	30	2,6370	2,8230	2,9080
15Y	2,6370	1	30	2,7170	2,8560	2,8920
20Y	2,7000	1	28	2,7450	2,8731	2,8595
30Y	2,7220	1	26	2,7647	2,7915	2,8240

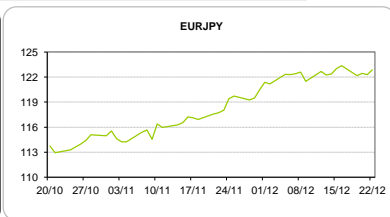


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	54,97	0,51	4,86	OT 2Y	0,231	-0,02	-19,50
JETFUEL	489,75	-6,00	46,75	OT 5Y	1,980	0,01	-17,20
DIESEL	492,50	-5,25	38,75	OT 10Y	3,803	0,03	17,50
COBRE	5.505,00	3,00	-54,00	BUND 10Y	-0,231	1,25	0,50
ZINCO	2.610,50	-17,50	34,00	SCHATZ 2Y	-0,130	0,00	-6,60
OURO	1.129,46	-2,13	-82,94	T-NOTE 10Y	3,259	0,65	18,70
TRIGO	397,50	-2,00	-29,75	T-NOTE 2Y	1,809	-0,38	13,60
LICENÇA C02	6,09	0,27	0,55	GILT 10Y	1,399	-1,42	-6,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0444	0,22%	-1,63%	1,0494	1,0543	1,0654
EUR/GBP	0,84645	-0,48%	0,92%	0,8484	0,8505	0,8551
EUR/JPY	122,86	-0,45%	-4,17%	122,86	122,86	122,86
EUR/CHF	1,0711	-0,07%	0,33%	1,0700	1,0686	1,0658
EUR/BRL	3,4658	0,23%	2,91%	3,5694	3,6676	3,8511
EUR/PLN	4,4199	-0,24%	-0,05%	4,4474	4,4727	4,5203



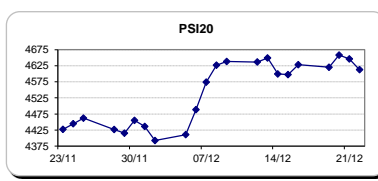
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0444	0,8465	122,86	1,0711	9,6088	7,4336	1,4083	1,44874	3,4658	9,0944
USD	0,9561	-	0,8131	117,535	1,0250	9,1843	7,1072	1,3480	1,3845	3,3218	8,6977

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,735	-1,81	-21,70
BANCO BPI	1,127	-0,09	3,30
BCP	1,0842	-2,69	-70,44
MONTEPIO	0,421	-0,94	-35,73
CORT. AMORIM	8,279	1,31	40,60
CTT	6,327	-0,83	-28,54
EDP	2,867	-1,24	-13,67
EDP R	5,885	-0,59	-18,83
GALP	14,020	-0,60	30,78
J MARTINS	14,480	0,14	20,72
MOTA ENGIL	1,597	-1,66	-17,04
NOS	5,517	-1,94	-23,86
PHAROL	0,207	2,48	-4,20
NAVIGATOR	3,217	-0,68	-7,84
REN	2,669	-0,22	-4,06
SEMAPA	13,000	0,00	2,40
SONAE CAP.	0,730	-4,33	43,14
SONAE SGPS	0,874	0,69	-16,60

Maiores ganhos/perdas	
Título	Variação %
PHAROL	2,48
CORT. AMORIM	1,31
SONAE SGPS	0,69
J MARTINS	0,14
MOTA ENGIL	-1,66
ALTRI	-1,81
NOS	-1,94
BCP	-2,69
SONAE CAP.	-4,33



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.612,72	-0,72%	-13,18%	5.349,85	4.175,28
CAC40	4.834,63	0,02%	4,26%	4.856,96	3.892,46
ESTX 50 PR	3.269,51	-0,04%	0,06%	3.314,28	2.672,73
XTRA DAX	11.456,10	-0,11%	6,64%	11.479,88	8.699,29
S&P 500	2.256,81	-0,37%	10,42%	2.277,53	1.810,10
IBEX 35	9.333,60	-0,41%	-2,21%	9.724,90	7.579,80
NIKKEI 225	19.427,67	-0,09%	2,07%	19.592,90	14.864,01

