

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

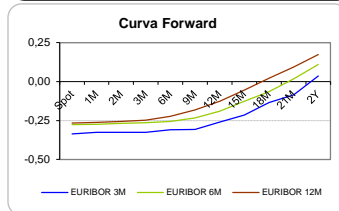
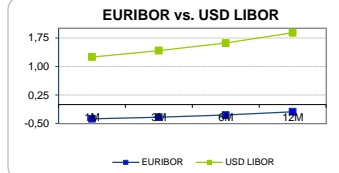
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RENTA FIXA

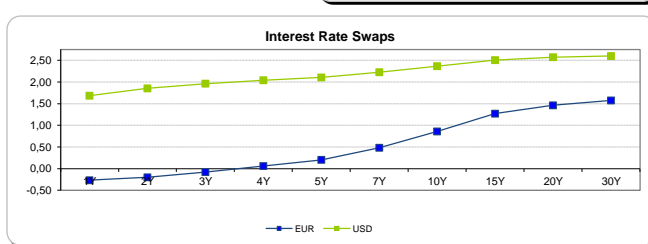
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,2503	0	1	0,4939	-0,7861
3M	-0,3290	0	0	3M	1,4159	0	6	0,5288	-0,7420
6M	-0,2750	0	0	6M	1,6162	0	8	0,5935	-0,6544
12M	-0,1910	0	-1	12M	1,8843	0	7	0,7780	-0,5290

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2660	0	0	-0,1272	0,4899	1,0761
2Y	-0,2000	0	-2	0,0211	0,6370	1,2000
3Y	-0,0790	0	-2	0,1768	0,7820	1,3240
4Y	0,0600	0	-2	0,3280	0,9170	1,4390
5Y	0,2030	-1	-2	0,4757	1,0460	1,5440
7Y	0,4830	0	-2	0,7485	1,2812	1,7105
10Y	0,8600	0	-2	1,0958	1,5221	1,8515
15Y	1,2690	-1	-1	1,4297	1,7239	1,9525
20Y	1,4610	-1	-1	1,5827	1,7963	1,9508
30Y	1,5750	-1	0	1,6616	1,8063	1,9055

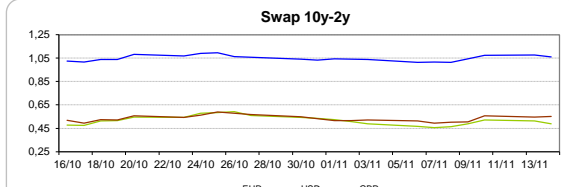
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,25
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,6840	0	9	2,0427	2,2805	2,4986
2Y	1,8520	0	9	2,1130	2,3220	2,5160
3Y	1,9600	1	9	2,1680	2,3957	2,5798
4Y	2,0400	1	10	2,2165	2,4140	2,5840
5Y	2,1060	2	10	2,2640	2,4535	2,6441
7Y	2,2250	3	9	2,3751	2,5310	2,6590
10Y	2,3640	4	9	2,4590	2,6050	2,7309
15Y	2,5030	5	8	2,5600	2,6585	2,7220
20Y	2,5700	5	8	2,6020	2,6740	2,7160
30Y	2,6000	5	7	2,6410	2,6505	2,6710

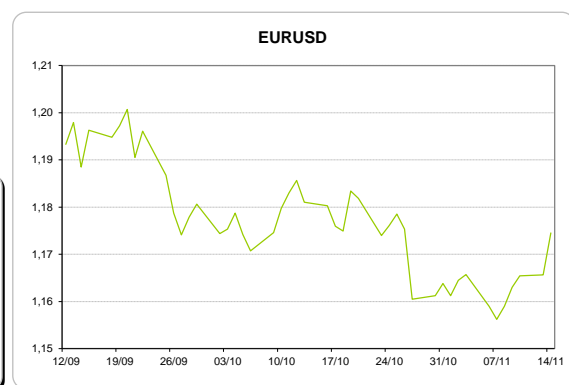
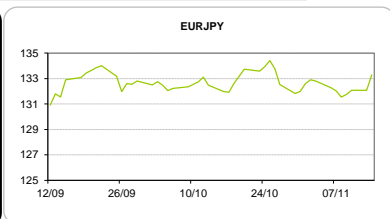
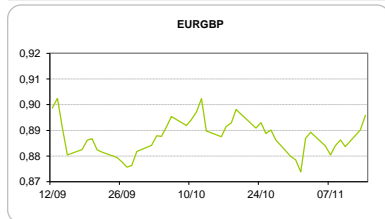


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	61,93	-1,23	4,98	OT 2Y	-0,174	0,01	-16,10
JETFUEL	603,59	-5,91	44,75	OT 5Y	0,625	-0,02	-31,80
DIESEL	564,13	-7,45	26,29	OT 10Y	1,969	-0,02	-36,40
COBRE	6.898,50	109,00	13,00	BUND 10Y	-0,176	-2,07	-2,50
ZINCO	3.230,00	-9,25	-13,00	SCHATZ 2Y	-0,114	0,46	-2,20
OURO	1.278,43	0,06	-26,14	T-NOTE 10Y	3,107	-0,80	10,00
TRIGO	443,50	0,25	-14,50	T-NOTE 2Y	2,137	0,77	13,00
LICENÇA C02	7,39	0,04	0,07	GILT 10Y	1,363	-1,32	-6,40



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1745	0,76%	-0,49%	1,1812	1,1879	1,2029
EUR/GBP	0,89585	-0,63%	-0,93%	0,8982	0,9005	0,9062
EUR/JPY	133,29	-0,92%	-0,98%	133,29	133,29	133,29
EUR/CHF	1,1668	-0,34%	-1,35%	1,1653	1,1640	1,1617
EUR/BRL	3,8916	-1,58%	-3,86%	3,9544	4,0184	4,1568
EUR/PLN	4,2490	-0,30%	-0,33%	4,2710	4,2930	4,3418



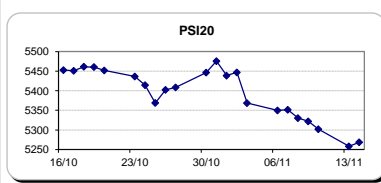
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1745	0,8959	133,29	1,1668	9,9088	7,4408	1,4988	1,54327	3,8916	9,6573
USD	0,8507	-	0,7622	113,47	0,9918	8,4393	6,3299	1,2766	1,3125	3,3025	8,2217

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,245	-0,66	35,74
BANCO BPI	1,136	-0,35	0,44
BCP	0,2509	-0,55	36,02
-	-	-	-
CORT. AMORIM	11,270	0,58	32,59
CTT	3,161	-2,29	-50,95
EDP	2,970	0,47	2,63
EDP R	6,938	-0,20	14,94
GALP	16,130	-0,92	13,67
J MARTINS	15,850	2,26	7,53
MOTA ENGIL	3,288	0,61	104,22
NOS	5,270	2,09	-6,53
PHAROL	0,366	0,27	76,81
NAVIGATOR	4,112	-0,72	29,77
REN	2,598	0,70	-3,71
SEMAPA	15,690	-0,29	17,09
SONAE CAP.	0,807	-1,34	7,89
SONAE SGPS	0,976	0,21	11,67
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
J MARTINS	2,26
NOS	2,09
REN	0,70
MOTA ENGIL	0,61
CORT. AMORI	0,58
ALTRI	-0,66
NAVIGATOR	-0,72
GALP	-0,92
SONAE CAP.	-1,34
CTT	-2,29



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.268,66	0,20%	12,60%	5.495,87	4.356,54
CAC40	5.315,58	-0,49%	9,32%	5.536,40	4.479,69
ESTX 50 PR	3.556,38	-0,51%	8,08%	3.708,82	2.984,48
XTRA DAX	13.033,48	-0,31%	13,52%	13.525,56	10.402,59
S&P 500	2.577,77	-0,29%	15,12%	2.597,02	2.156,08
IBEX 35	9.990,40	-0,59%	6,83%	11.184,40	8.512,40
NIKKEI 225	22.380,01	0,00%	17,08%	23.382,15	17.455,78

