

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

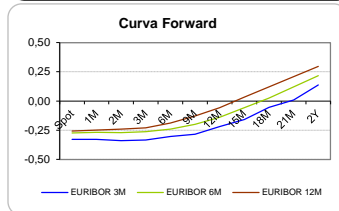
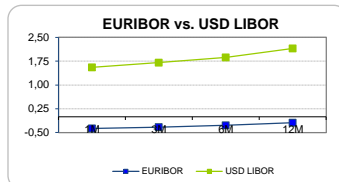
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RENTA FIXA

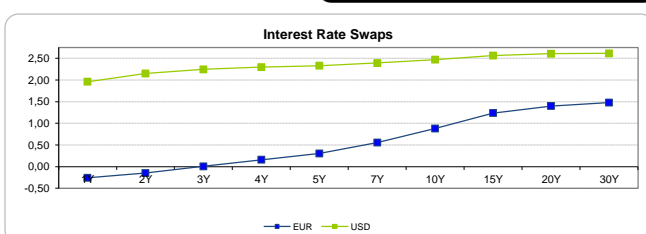
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3680	0	0	1M	1,5525	0	15	0,4893	-0,7904
3M	-0,3290	0	0	3M	1,7039	0	19	0,5213	-0,7356
6M	-0,2710	0	0	6M	1,8651	1	15	0,5744	-0,6434
12M	-0,1870	0	0	12M	2,1495	1	16	0,7604	-0,5258

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2560	0	1	-0,0575	0,6182	1,1012
2Y	-0,1470	0	4	0,1198	0,7502	1,2018
3Y	0,0060	0	8	0,2845	0,8662	1,3051
4Y	0,1600	-1	9	0,4325	0,9744	1,4025
5Y	0,3040	-1	11	0,5640	1,0796	1,4845
7Y	0,5560	-1	10	0,7975	1,2731	1,6341
10Y	0,8800	-2	8	1,0960	1,4828	1,7708
15Y	1,2380	-3	7	1,3941	1,6563	1,8470
20Y	1,4000	-4	5	1,5244	1,7119	1,8361
30Y	1,4780	-5	3	1,5736	1,6972	1,7792

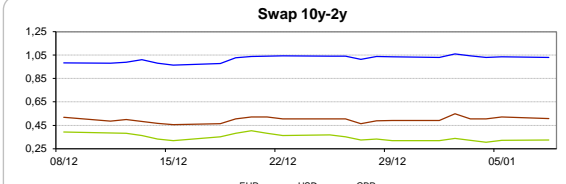
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,00
Suíça	-0,75
China	5,75
Brasil	7,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,9600	1	15	2,3398	2,4546	2,5085
2Y	2,1490	1	15	2,3670	2,4430	2,5080
3Y	2,2440	1	14	2,3885	2,4580	2,5868
4Y	2,2960	1	12	2,4035	2,4610	2,5690
5Y	2,3300	1	11	2,4190	2,4865	2,6382
7Y	2,3910	1	9	2,4600	2,5852	2,6370
10Y	2,4710	1	7	2,5601	2,5950	2,6620
15Y	2,5630	1	6	2,6268	2,6858	2,7344
20Y	2,6070	1	6	2,6180	2,6951	2,7243
30Y	2,6150	1	5	2,6516	2,6751	2,6889

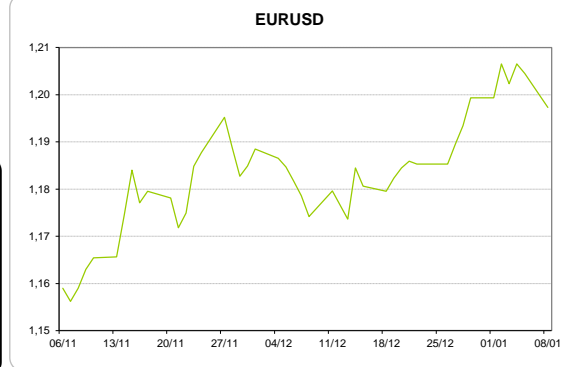
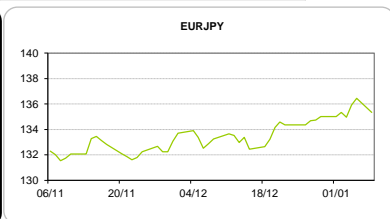
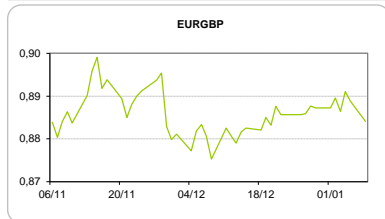


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	67,67	0,05	4,64	OT 2Y	-0,227	-0,10	8,60
JETFUEL	643,04	-9,45	37,69	OT 5Y	0,451	0,00	-0,30
DIESEL	604,42	-8,69	36,74	OT 10Y	1,867	-0,07	5,00
COBRE	7.118,00	-67,50	578,00	BUND 10Y	-0,128	-0,97	14,30
ZINCO	3.380,00	-2,50	269,00	SCHATZ 2Y	0,011	-0,92	11,60
OURO	1.317,12	-2,23	68,62	T-NOTE 10Y	3,238	0,81	8,80
TRIGO	429,50	-1,25	10,50	T-NOTE 2Y	2,441	0,00	12,00
LICENÇA C02	7,66	-0,12	0,49	GILT 10Y	1,357	0,09	-1,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1973	-0,60%	1,97%	1,2041	1,2116	1,2286
EUR/GBP	0,88413	0,53%	-1,00%	0,8864	0,8888	0,8944
EUR/JPY	135,34	0,82%	-1,54%	135,34	135,34	135,34
EUR/CHF	1,1692	0,29%	-0,01%	1,1681	1,1669	1,1646
EUR/BRL	3,8712	0,51%	0,12%	3,9332	3,9981	4,1390
EUR/PLN	4,1721	-0,46%	0,60%	4,1934	4,2155	4,2646



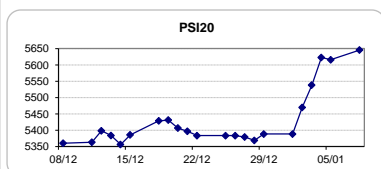
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1973	0,8841	135,34	1,1692	9,8177	7,4467	1,4872	1,52777	3,8712	9,6648
USD	0,8352	-	0,7366	113	0,9768	8,2049	6,2197	1,2417	1,2759	3,2270	8,0851

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,300	0,38	2,49
BANCO BPI	1,328	7,10	13,21
BCP	0,3008	1,04	10,59
CORT. AMORIM	10,760	-0,55	4,47
CTT	3,762	1,79	7,27
EDP	2,978	-0,53	3,22
EDP R	7,010	3,24	0,62
GALP	15,900	-0,34	3,75
J MARTINS	16,950	-0,47	4,66
MOTA ENGIL	3,905	1,43	6,61
NOS	5,570	-0,18	1,62
PHAROL	0,267	-0,37	6,60
NAVIGATOR	4,522	1,12	6,35
REN	2,528	0,24	1,98
SEMAPA	18,400	1,88	3,40
SONAE CAP.	0,923	0,00	4,06
SONAE SGPS	1,188	-0,17	5,51

Maiores ganhos/perdas	
Título	Variação %
BANCO BPI	7,10
EDP R	3,24
SEMAPA	1,88
CTT	1,79
MOTA ENGIL	1,43
GALP	-0,34
PHAROL	-0,37
J MARTINS	-0,47
EDP	-0,53
CORT. AMORI	-0,55



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.645,53	0,53%	4,77%	5.657,77	4.455,76
CAC40	5.487,42	0,30%	3,29%	5.536,40	4.733,82
ESTX 50 PR	3.616,45	0,24%	3,21%	3.708,82	3.214,31
XTRA DAX	13.367,78	0,36%	3,48%	13.525,56	11.425,14
S&P 500	2.742,53	-0,02%	2,58%	2.743,84	2.254,25
IBEX 35	10.398,40	-0,12%	3,53%	11.184,40	9.236,60
NIKKEI 225	23.714,53	0,89%	4,17%	23.730,47	18.224,68

