

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

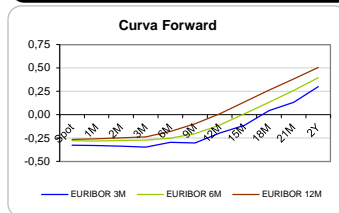
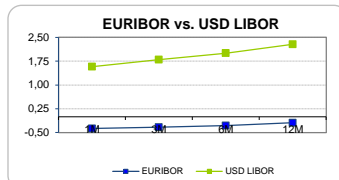
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RENTA FIXA

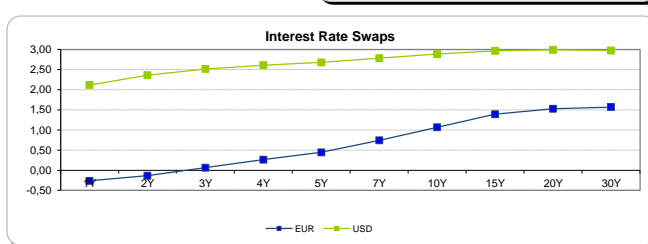
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3690	0	0	1M	1,5793	0	3	0,4936	-0,7976
3M	-0,3290	0	0	3M	1,7999	1	10	0,5287	-0,7454
6M	-0,2780	0	-1	6M	2,0044	1	14	0,6055	-0,6608
12M	-0,1910	0	0	12M	2,2859	1	14	0,8095	-0,5320

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2645	0	-1	0,0101	0,9313	1,4910
2Y	-0,1380	0	1	0,2575	1,0830	1,5850
3Y	0,0610	0	6	0,4802	1,2190	1,6660
4Y	0,2630	0	10	0,6670	1,3387	1,7370
5Y	0,4430	-1	14	0,8290	1,4374	1,8000
7Y	0,7420	-1	19	1,0904	1,5880	1,8930
10Y	1,0690	-1	19	1,3590	1,7479	1,9740
15Y	1,3930	-1	16	1,6027	1,8589	1,9950
20Y	1,5270	-1	13	1,6895	1,8697	1,9510
30Y	1,5700	-1	9	1,6850	1,8000	1,8470

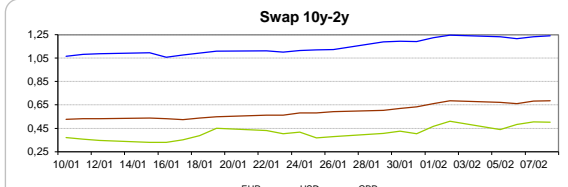
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,1180	1	16	2,5610	2,8470	2,9900
2Y	2,3610	-2	21	2,6570	2,8770	3,0180
3Y	2,5170	-2	27	2,7045	2,9110	3,0440
4Y	2,6130	-2	32	2,7630	2,9420	3,0555
5Y	2,6800	-1	35	2,7930	2,9720	3,0997
7Y	2,7850	0	39	2,8625	2,9940	3,0890
10Y	2,8850	1	41	2,9695	3,0450	3,0920
15Y	2,9650	2	40	3,0182	3,0590	3,0870
20Y	2,9920	3	39	3,0291	3,0470	3,0870
30Y	2,9760	3	36	2,9987	3,0000	3,0030

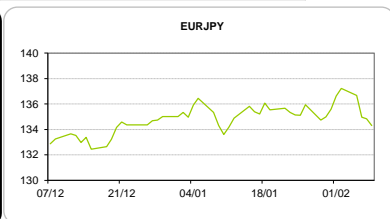
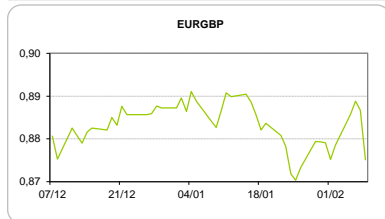


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,79	-0,72	-2,52	OT 2Y	-0,077	0,02	18,60
JETFUEL	619,17	-12,31	-23,87	OT 5Y	0,553	0,02	9,70
DIESEL	573,56	-10,64	-30,86	OT 10Y	2,031	0,02	16,80
COBRE	6.876,00	-196,00	-241,00	BUND 10Y	0,163	2,90	26,00
ZINCO	3.406,00	-81,75	39,00	SCHATZ 2Y	0,073	0,46	5,70
OURO	1.317,26	-1,26	-3,21	T-NOTE 10Y	3,495	0,17	21,90
TRIGO	454,00	-6,50	26,25	T-NOTE 2Y	2,557	-1,55	12,00
LICENÇA C02	9,12	0,13	1,46	GILT 10Y	1,717	7,61	32,60



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2252	-0,70%	2,33%	1,2329	1,2413	1,2598
EUR/GBP	0,87513	1,33%	1,03%	0,8773	0,8800	0,8862
EUR/JPY	134,31	0,39%	0,77%	134,31	134,31	134,31
EUR/CHF	1,1491	0,77%	1,77%	1,1479	1,1468	1,1444
EUR/BRL	4,0255	-0,22%	-3,82%	4,0924	4,1624	4,3081
EUR/PLN	4,1880	-0,46%	-0,39%	4,2090	4,2308	4,2768



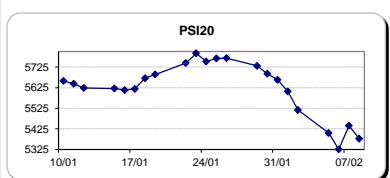
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2252	0,8751	134,31	1,1491	9,9484	7,4428	1,5429	1,57201	4,0255	9,7076
USD	0,8160	-	0,7142	109,25	0,9397	8,1085	6,0728	1,2598	1,2829	3,2797	7,9189

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,520	-4,34	-12,59
BANCO BPI	1,294	0,31	10,32
BCP	0,2988	-2,03	9,85
CORT. AMORIM	9,920	-1,78	-3,69
CTT	3,318	-0,96	-5,39
EDP	2,704	-0,92	-6,27
EDP R	6,940	-0,79	-0,39
GALP	14,695	-2,10	-4,11
J MARTINS	16,920	2,05	4,48
MOTA ENGIL	3,660	-3,68	-0,08
NOS	5,040	-0,30	-8,05
PHAROL	0,223	-4,91	-11,00
NAVIGATOR	4,134	-2,36	-2,78
REN	2,430	-0,74	-1,98
SEMAPA	17,600	-2,22	-1,10
SONAE CAP.	1,036	-1,15	16,80
SONAE SGPS	1,219	-0,81	8,26

Maiores ganhos/perdas	
Título	Varição %
J MARTINS	2,05
BANCO BPI	0,31
SEMAPA	-2,22
NAVIGATOR	-2,36
MOTA ENGIL	-3,68
ALTRI	-4,34
PHAROL	-4,91



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.377,99	-1,16%	-0,19%	5.793,38	4.493,05
CAC40	5.151,68	-1,98%	-3,03%	5.567,03	4.733,82
ESTX 50 PR	3.377,30	-2,24%	-3,61%	3.708,82	3.214,31
XTRA DAX	12.260,29	-2,62%	-5,09%	13.596,89	11.479,78
S&P 500	2.654,02	-1,02%	-0,72%	2.872,87	2.285,38
IBEX 35	9.756,30	-2,21%	-2,86%	11.184,40	9.236,60
NIKKEI 225	21.890,86	1,13%	-3,84%	24.129,34	18.224,68

