

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

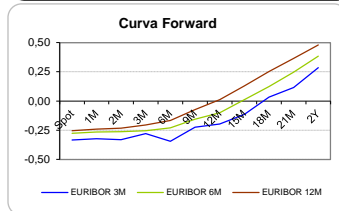
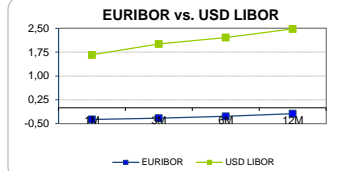
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RENTA FIXA

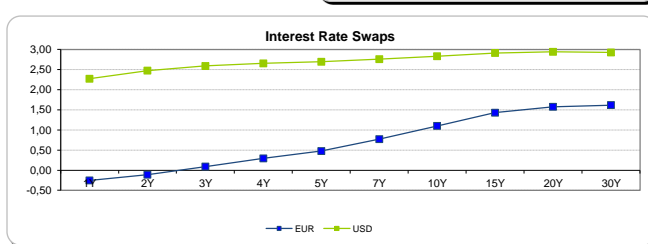
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,6642	2	10	0,4978	-0,8034
3M	-0,3270	0	0	3M	2,0063	2	24	0,5806	-0,7446
6M	-0,2700	0	1	6M	2,2113	1	25	0,6902	-0,6634
12M	-0,1910	0	0	12M	2,4813	1	24	0,9091	-0,5314

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2533	0	1	0,0107	0,8832	1,4325
2Y	-0,1110	0	2	0,2459	1,0290	1,5319
3Y	0,0900	1	2	0,4576	1,1633	1,6173
4Y	0,2930	1	3	0,6368	1,2779	1,6906
5Y	0,4750	1	5	0,7910	1,3775	1,7470
7Y	0,7730	1	8	1,0461	1,5393	1,8581
10Y	1,1000	0	11	1,3203	1,7044	1,9552
15Y	1,4310	0	12	1,5737	1,8328	1,9937
20Y	1,5740	0	12	1,6744	1,8555	1,9525
30Y	1,6180	0	12	1,6800	1,8016	1,8580

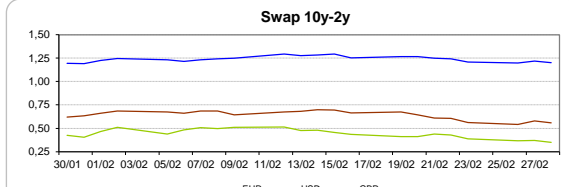
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,2720	0	19	2,7523	2,9100	2,9440
2Y	2,4770	-1	17	2,8140	2,9333	2,9590
3Y	2,5910	-2	17	2,8621	2,9165	3,0084
4Y	2,6530	-3	16	2,8797	2,9596	3,0241
5Y	2,6930	-4	16	2,8958	2,9749	3,0419
7Y	2,7590	-4	16	2,9080	2,9740	3,0350
10Y	2,8340	-5	16	2,9580	3,0160	3,0811
15Y	2,9140	-5	17	2,9980	3,0360	3,0510
20Y	2,9410	-5	17	2,9960	3,0190	3,0250
30Y	2,9260	-5	17	2,9615	2,9710	2,9690

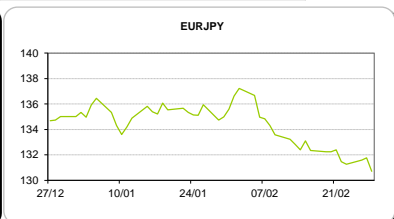
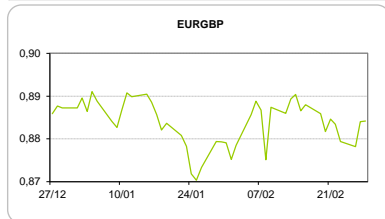


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	65,70	-0,93	-3,19	OT 2Y	-0,022	-0,02	5,40
JETFUEL	640,75	-14,25	-33,75	OT 5Y	0,583	-0,02	11,80
DIESEL	580,88	-13,50	-50,37	OT 10Y	1,991	-0,02	4,80
COBRE	7.028,00	-89,00	-64,00	BUND 10Y	0,039	-2,12	-5,80
ZINCO	3.498,50	-48,25	13,00	SCHATZ 2Y	0,018	-1,38	-7,40
OURO	1.320,59	2,29	-24,56	T-NOTE 10Y	3,602	-2,02	14,30
TRIGO	496,00	19,00	30,50	T-NOTE 2Y	2,782	0,78	10,10
LICENÇA C02	10,09	-0,06	0,81	GILT 10Y	1,691	-5,19	2,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2214	-0,71%	-1,95%	1,2299	1,2390	1,2584
EUR/GBP	0,88415	-0,02%	-0,57%	0,8867	0,8896	0,8959
EUR/JPY	130,72	0,80%	3,73%	130,72	130,72	130,72
EUR/CHF	1,1516	-0,26%	0,38%	1,1504	1,1492	1,1466
EUR/BRL	3,9618	0,33%	-0,13%	4,0283	4,0954	4,2319
EUR/PLN	4,1743	-0,06%	-0,54%	4,1947	4,2161	4,2613



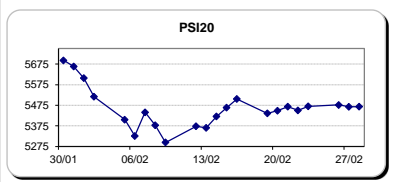
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2214	0,8842	130,72	1,1516	10,0955	7,4464	1,5643	1,56596	3,9618	9,6203
USD	0,8198	-	0,7257	106,7	0,9447	8,2896	6,1041	1,2813	1,2833	3,2486	7,8892

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,675	0,11	-9,59
BANCO BPI	1,212	-0,16	3,32
BCP	0,2950	1,20	8,46
-	-	-	-
CORT. AMORIM	10,200	1,19	-0,97
CTT	3,410	1,31	-2,77
EDP	2,753	-0,54	-4,58
EDP R	7,175	0,35	2,99
GALP	14,870	0,07	-2,97
J MARTINS	17,060	-1,22	5,34
MOTA ENGIL	4,000	-0,62	9,20
NOS	5,030	-0,20	-8,23
PHAROL	0,230	0,22	-8,00
NAVIGATOR	4,454	-0,31	4,75
REN	2,474	-1,20	-0,20
SEMAPA	19,240	-1,23	8,12
SONAE CAP.	1,032	-3,37	16,35
SONAE SGPS	1,204	0,75	6,93
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Varição %
CTT	1,31
BCP	1,20
CORT. AMORI	1,19
SONAE SGPS	0,75
EDP R	0,35
MOTA ENGIL	-0,62
REN	-1,20
J MARTINS	-1,22
SEMAPA	-1,23
SONAE CAP.	-3,37



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.468,21	0,00%	1,48%	5.793,38	4.569,07
CAC40	5.320,49	-0,44%	0,15%	5.567,03	4.836,53
ESTX 50 PR	3.438,96	-0,55%	-1,86%	3.708,82	3.303,12
XTRA DAX	12.435,85	-0,44%	-3,73%	13.596,89	11.780,83
S&P 500	2.740,60	-0,14%	2,50%	2.872,87	2.322,25
IBEX 35	9.840,30	-0,61%	-2,03%	11.184,40	9.484,00
NIKKEI 225	22.068,24	-1,44%	-3,06%	24.129,34	18.224,68

