

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

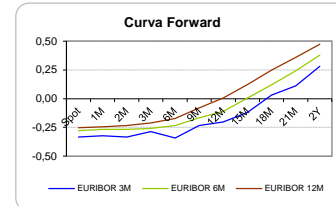
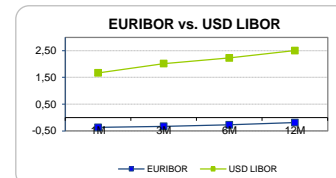
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RENTA FIXA

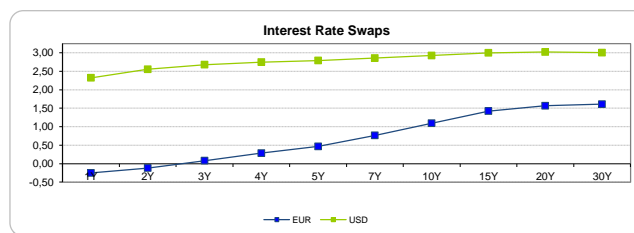
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3710	0	0	1M	1,6701	1	10	0,4966	-0,8124
3M	-0,3270	0	0	3M	2,0172	1	25	0,5816	-0,7446
6M	-0,2710	0	1	6M	2,2238	1	26	0,6918	-0,6634
12M	-0,1910	0	0	12M	2,5022	2	26	0,9081	-0,5314

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2538	0	1	0,0034	0,8782	1,4235
2Y	-0,1180	-1	1	0,2377	1,0297	1,5180
3Y	0,0830	-1	2	0,4508	1,1589	1,6020
4Y	0,2850	-1	3	0,6309	1,2700	1,6760
5Y	0,4670	-1	4	0,7857	1,3680	1,7425
7Y	0,7660	-1	8	1,0377	1,5305	1,8460
10Y	1,0930	-1	10	1,3129	1,7003	1,9420
15Y	1,4250	-1	11	1,5715	1,8324	1,9810
20Y	1,5680	-1	12	1,6701	1,8505	1,9400
30Y	1,6120	-1	11	1,6742	1,7920	1,8450

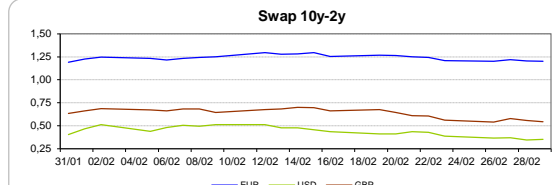
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,3230	5	25	2,7270	2,8985	2,9230
2Y	2,5550	8	25	2,7950	2,8660	2,9670
3Y	2,6810	9	26	2,8130	2,8960	2,9560
4Y	2,7510	10	26	2,8185	2,9075	3,0023
5Y	2,7930	10	26	2,8350	2,9140	3,0218
7Y	2,8560	10	26	2,8820	2,9450	3,0095
10Y	2,9260	9	25	2,9340	3,0203	3,0045
15Y	3,0000	9	26	2,9750	3,0165	3,0120
20Y	3,0240	8	25	2,9560	2,9985	2,9860
30Y	3,0050	8	25	2,9435	2,9385	2,9460

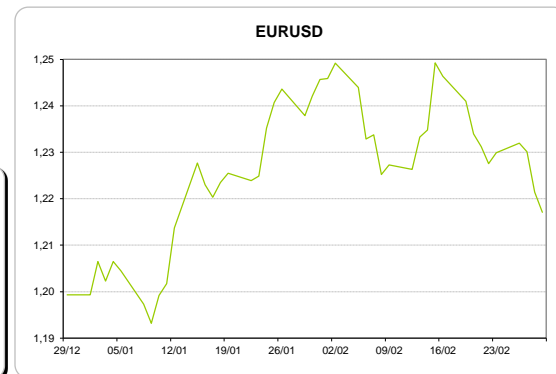
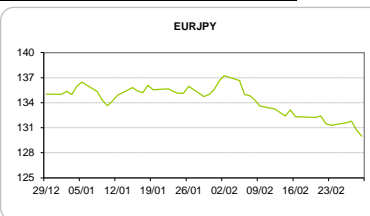
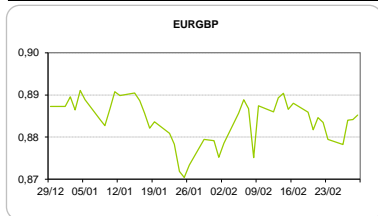


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	64,12	-0,61	-5,23	OT 2Y	-0,027	-0,01	-2,80
JETFUEL	640,75	-14,25	-33,75	OT 5Y	0,572	-0,01	57,20
DIESEL	580,88	-13,50	-50,37	OT 10Y	1,949	-0,04	194,90
COBRE	6.936,50	-90,00	-187,00	BUND 10Y	0,021	-2,11	2,10
ZINCO	3.460,00	-38,50	-89,50	SCHATZ 2Y	0,002	-1,15	0,20
OURO	1.310,41	-7,96	-38,29	T-NOTE 10Y	3,580	-1,51	358,00
TRIGO	508,00	13,00	43,75	T-NOTE 2Y	2,766	-0,78	276,60
LICENÇA C02	9,99	-0,11	0,72	GILT 10Y	1,657	-4,19	165,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2171	-0,35%	-2,31%	1,2255	1,2344	1,2537
EUR/GBP	0,8852	-0,12%	-1,13%	0,8877	0,8906	0,8970
EUR/JPY	129,98	0,57%	5,11%	129,98	129,98	129,98
EUR/CHF	1,1559	-0,34%	0,27%	1,1548	1,1535	1,1509
EUR/BRL	3,959	0,05%	0,14%	4,0249	4,0918	4,2250
EUR/PLN	4,1833	-0,16%	-0,67%	4,2030	4,2241	4,2695

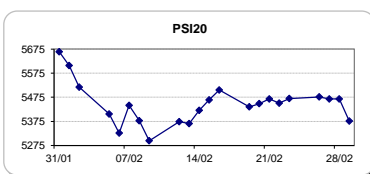


FIXINGS CONTRA USD e EUR									
	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD
EUR	-	1,2171	0,8852	129,98	1,1559	10,0912	7,4470	1,5680	1,57409
USD	0,8211	-	0,7286	107,065	0,9482	8,2876	6,1143	1,2845	1,2909
									3,2544
									7,9063

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	4,580	-2,03	-11,43
BANCO BPI	1,202	-0,83	2,47
BCP	0,2987	1,25	9,82
CORT. AMORIM	9,920	-2,75	-3,69
CTT	3,408	-0,06	-2,82
EDP	2,719	-1,24	-5,75
EDP R	7,150	-0,35	2,63
GALP	14,565	-2,05	-4,96
J MARTINS	15,400	-9,73	-4,91
MOTA ENGIL	3,900	-2,50	6,47
NOS	4,990	-0,80	-8,96
PHAROL	0,226	-1,74	-9,60
NAVIGATOR	4,378	-1,71	2,96
REN	2,482	0,32	0,12
SEMAPA	18,860	-1,98	5,98
SONAE CAP.	1,024	-0,78	15,45
SONAE SGPS	1,199	-0,42	6,48

Maiores ganhos/perdas	
Título	Variação %
BCP	1,25
REN	0,32
ALTRI	-2,03
GALP	-2,05
MOTA ENGIL	-2,50
CORT. AMORIM	-2,75
J MARTINS	-9,73



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.376,33	-1,68%	-0,22%	5.793,38	4.569,07
CAC40	5.262,56	-1,09%	-0,94%	5.567,03	4.897,48
ESTX 50 PR	3.399,16	-1,16%	-2,99%	3.708,82	3.306,66
XTRA DAX	12.190,94	-1,97%	-5,63%	13.596,89	11.850,27
S&P 500	2.711,56	-0,05%	1,46%	2.872,87	2.322,25
IBEX 35	9.738,60	-1,03%	-3,04%	11.184,40	9.581,10
NIKKEI 225	21.724,47	-1,56%	-4,57%	24.129,34	18.224,68

