

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

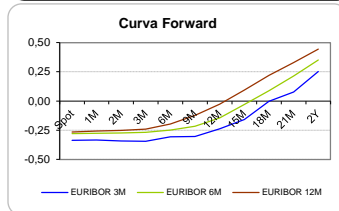
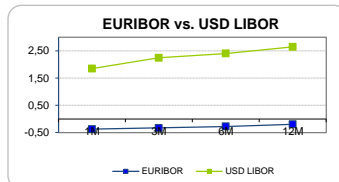
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RENTA FIXA

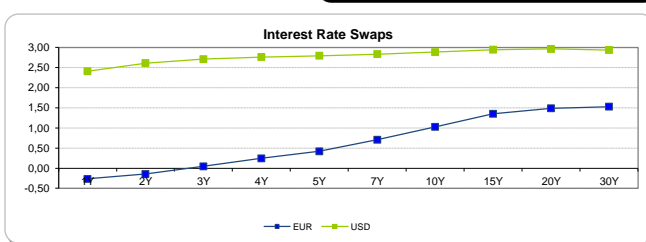
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,8538	1	26	0,5071	-0,8037
3M	-0,3290	0	0	3M	2,2481	3	34	0,6241	-0,7374
6M	-0,2720	0	0	6M	2,4099	2	28	0,7326	-0,6558
12M	-0,1910	0	0	12M	2,6514	2	24	0,9439	-0,5296

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2645	0	-1	-0,0275	0,8630	1,3709
2Y	-0,1460	0	-3	0,2096	1,0086	1,4625
3Y	0,0470	1	-4	0,4264	1,1283	1,5451
4Y	0,2450	1	-6	0,6074	1,2326	1,6209
5Y	0,4210	2	-8	0,7562	1,3260	1,6830
7Y	0,7080	1	-11	0,9992	1,4859	1,7885
10Y	1,0280	1	-13	1,2699	1,6442	1,8814
15Y	1,3520	0	-15	1,5132	1,7644	1,9148
20Y	1,4910	0	-15	1,6079	1,7823	1,8716
30Y	1,5300	-1	-16	1,6078	1,7243	1,7745

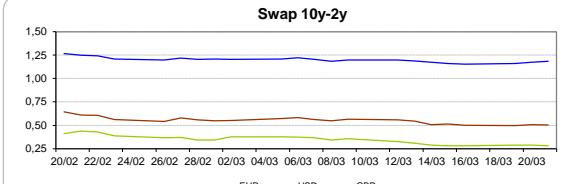
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,50
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,75
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4120	0	18	2,8707	2,9910	2,9690
2Y	2,6120	1	15	2,9330	2,9800	2,9670
3Y	2,7120	1	12	2,9300	2,9770	2,9810
4Y	2,7630	1	10	2,9588	2,9710	2,9960
5Y	2,7940	1	8	2,9480	2,9800	3,0388
7Y	2,8350	0	4	2,9555	3,0030	3,0390
10Y	2,8870	0	2	2,9910	3,0300	3,0500
15Y	2,9450	0	0	3,0200	3,0460	3,0510
20Y	2,9640	0	-1	3,0210	3,0290	3,0240
30Y	2,9380	0	-1	2,9760	2,9760	2,9660

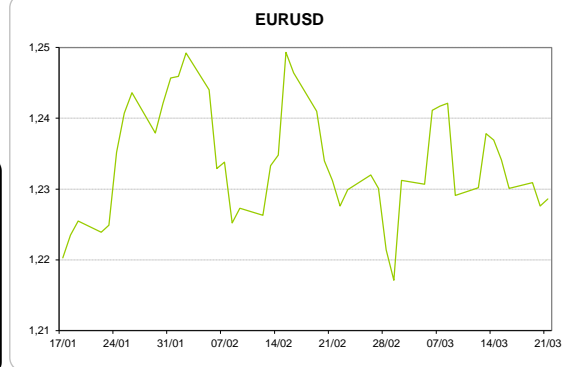
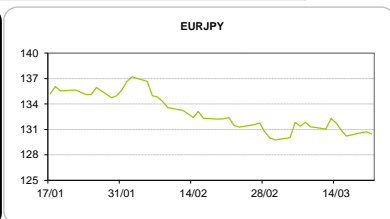
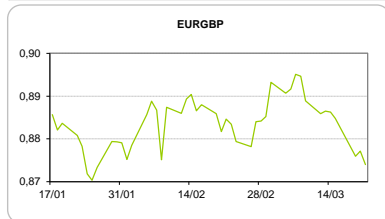


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	69,16	1,74	4,01	OT 2Y	-0,080	0,06	-3,10
JETFUEL	655,10	16,35	21,10	OT 5Y	0,439	0,03	-13,30
DIESEL	613,85	15,35	33,97	OT 10Y	1,759	0,03	-26,20
COBRE	6.756,00	-99,00	-335,00	BUND 10Y	0,158	1,07	-17,80
ZINCO	3.205,50	-58,00	-348,50	SCHATZ 2Y	0,044	-0,23	-9,00
OURO	1.323,79	12,49	-0,74	T-NOTE 10Y	3,602	1,17	0,70
TRIGO	448,50	-4,50	-11,00	T-NOTE 2Y	2,813	0,78	6,60
LICENÇA C02	12,65	1,10	3,09	GILT 10Y	1,711	4,20	-7,80



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2286	0,08%	-0,21%	1,2372	1,2462	1,2663
EUR/GBP	0,87403	0,36%	1,21%	0,8767	0,8797	0,8865
EUR/JPY	130,5	0,17%	1,46%	130,50	130,50	130,50
EUR/CHF	1,1697	0,10%	-1,39%	1,1687	1,1675	1,1653
EUR/BRL	4,0242	0,76%	-0,25%	4,0863	4,1524	4,2878
EUR/PLN	4,2308	-0,02%	-1,41%	4,2518	4,2729	4,3193



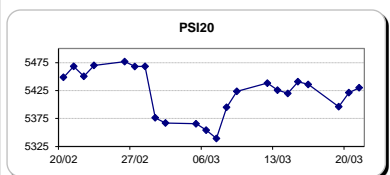
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2286	0,8740	130,50	1,1697	10,0928	7,4487	1,5901	1,59084	4,0242	9,4952
USD	0,8139	-	0,7106	106,26	0,9525	8,2102	6,0623	1,2965	1,2983	3,2873	7,7299

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,220	2,35	0,95
BANCO BPI	1,138	2,52	-2,98
BCP	0,2798	-0,32	2,87
CORT. AMORIM	10,060	0,00	-2,33
CTT	3,204	0,13	-8,64
EDP	3,000	0,23	3,99
EDP R	7,660	0,07	9,95
GALP	15,590	0,81	1,73
J MARTINS	14,815	-0,84	-8,52
MOTA ENGIL	3,675	-0,41	0,33
NOS	4,744	0,81	-13,45
PHAROL	0,238	-0,63	-4,80
NAVIGATOR	4,822	1,13	13,41
REN	2,474	-0,24	-0,20
SEMAPA	19,200	-0,31	7,90
SONAE CAP.	0,937	-0,53	5,64
SONAE SGPS	1,168	-0,26	3,73

Maiores ganhos/perdas	
Título	Varição %
BANCO BPI	2,52
ALTRI	2,35
NAVIGATOR	1,13
GALP	0,81
NOS	0,81
BCP	-0,32
MOTA ENGIL	-0,41
SONAE CAP.	-0,53
PHAROL	-0,63
J MARTINS	-0,84



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.429,97	0,16%	0,77%	5.793,38	4.593,35
CAC40	5.239,74	-0,24%	-1,37%	5.567,03	4.953,57
ESTX 50 PR	3.401,04	-0,32%	-2,94%	3.708,82	3.306,66
XTRA DAX	12.309,15	0,01%	-4,71%	13.596,89	11.830,98
S&P 500	2.729,37	0,45%	2,08%	2.872,87	2.322,25
IBEX 35	9.630,90	-0,52%	-4,11%	11.184,40	9.494,50
NIKKEI 225	21.380,97	-0,47%	-6,08%	24.129,34	18.224,68

