

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

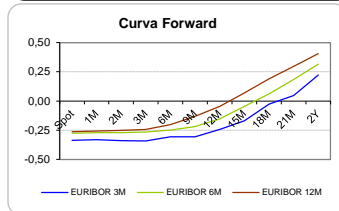
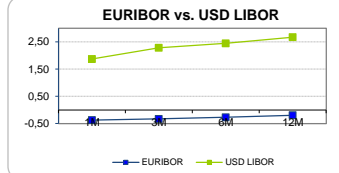
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RENTA FIXA

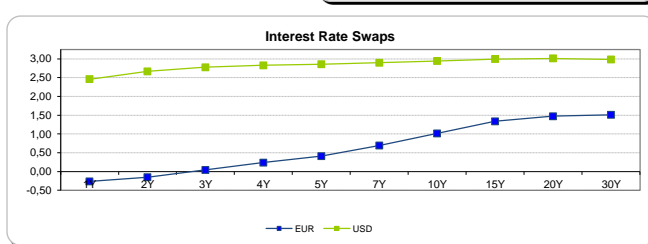
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,8715	1	25	0,5153	-0,7997
3M	-0,3290	0	0	3M	2,2856	1	34	0,6515	-0,7362
6M	-0,2700	0	0	6M	2,4473	1	28	0,7633	-0,6506
12M	-0,1900	0	0	12M	2,6770	0	23	0,9791	-0,5272

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2635	0	-2	-0,0469	0,8155	1,3255
2Y	-0,1510	-1	-3	0,1810	0,9649	1,4155
3Y	0,0410	-1	-5	0,3902	1,0837	1,4989
4Y	0,2370	-1	-6	0,5685	1,1890	1,5748
5Y	0,4100	-2	-7	0,7167	1,2817	1,6414
7Y	0,6950	-2	-10	0,9577	1,4415	1,7452
10Y	1,0140	-2	-11	1,2244	1,6026	1,8397
15Y	1,3360	-2	-13	1,4734	1,7247	1,8755
20Y	1,4730	-2	-14	1,5704	1,7458	1,8365
30Y	1,5110	-2	-15	1,5756	1,6878	1,7366

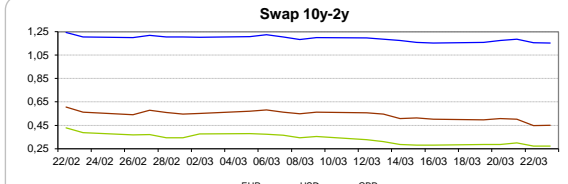
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4600	3	18	2,7823	2,8775	2,8940
2Y	2,6680	3	15	2,8386	2,8690	2,9350
3Y	2,7760	3	13	2,8539	2,8760	2,9270
4Y	2,8290	3	11	2,8330	2,8845	2,9450
5Y	2,8590	3	9	2,8500	2,9050	2,9897
7Y	2,8970	3	6	2,8770	2,9491	2,9960
10Y	2,9440	2	3	2,9450	2,9730	3,0090
15Y	2,9970	2	1	2,9827	2,9940	3,0100
20Y	3,0130	2	0	2,9896	2,9695	2,9860
30Y	2,9850	2	-1	2,9290	2,9250	2,9315

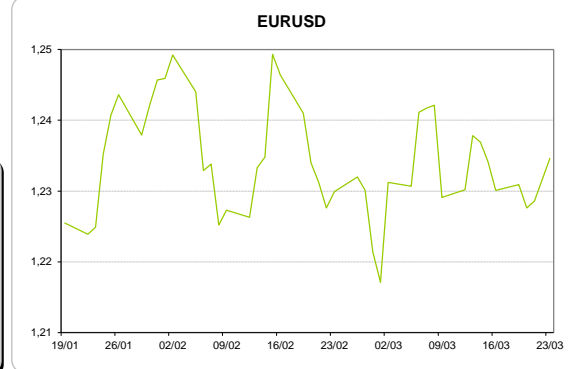
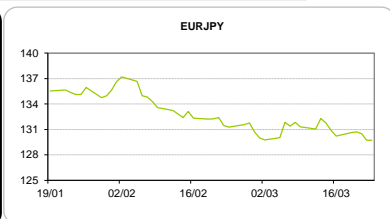
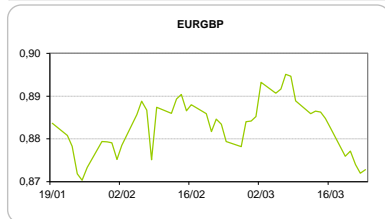


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,17	1,26	3,13	OT 2Y	-0,145	0,00	-10,60
JETFUEL	655,40	4,65	-9,43	OT 5Y	0,395	-0,03	-16,70
DIESEL	615,15	6,15	15,94	OT 10Y	1,721	-0,03	-27,50
COBRE	6.726,50	-98,00	-467,00	BUND 10Y	0,092	1,37	-22,50
ZINCO	3.205,50	-46,75	-334,75	SCHATZ 2Y	0,021	0,23	-11,20
OURO	1.347,74	18,72	18,99	T-NOTE 10Y	3,544	-0,17	-9,90
TRIGO	460,00	4,25	-4,25	T-NOTE 2Y	2,755	-1,17	-2,70
LICENÇA C02	12,61	0,27	2,80	GILT 10Y	1,627	2,71	-11,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2346	0,24%	0,38%	1,2432	1,2524	1,2725
EUR/GBP	0,87285	-0,10%	0,75%	0,8755	0,8786	0,8855
EUR/JPY	129,74	0,01%	1,19%	129,74	129,74	129,74
EUR/CHF	1,1709	-0,27%	-1,69%	1,1698	1,1685	1,1664
EUR/BRL	4,0868	-0,20%	-2,54%	4,1492	4,2146	4,3456
EUR/PLN	4,2258	-0,07%	-1,26%	4,2471	4,2691	4,3148



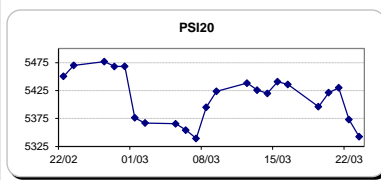
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2346	0,8729	129,74	1,1709	10,1882	7,4484	1,5884	1,60021	4,0868	9,5762
USD	0,8105	-	0,7061	105,125	0,9484	8,2455	6,0368	1,2850	1,2930	3,3022	7,7445

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,240	0,96	1,33
BANCO BPI	1,134	-0,35	-3,32
BCP	0,2754	-0,47	1,25
-	-	-	-
CORT. AMORIM	10,160	0,00	-1,36
CTT	3,130	-0,63	-10,75
EDP	2,937	-0,88	1,80
EDP R	7,630	-0,65	9,52
GALP	15,150	-1,14	-1,14
J MARTINS	14,415	-1,74	-10,99
MOTA ENGIL	3,690	0,82	0,74
NOS	4,774	0,97	-12,90
PHAROL	0,229	0,88	-8,40
NAVIGATOR	4,740	-0,92	11,48
REN	2,452	-0,57	-1,09
SEMAPA	19,000	0,11	6,77
SONAE CAP.	0,924	-0,86	4,17
SONAE SGPS	1,119	-0,44	-0,62
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
NOS	0,97
ALTRI	0,96
PHAROL	0,88
MOTA ENGIL	0,82
SEMAPA	0,11
SONAE CAP.	-0,86
EDP	-0,88
NAVIGATOR	-0,92
GALP	-1,14
J MARTINS	-1,74



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.342,53	-0,57%	-0,85%	5.793,38	4.610,88
CAC40	5.095,22	-1,39%	-4,09%	5.567,03	4.971,07
ESTX 50 PR	3.298,07	-1,50%	-5,88%	3.708,82	3.279,46
XTRA DAX	11.886,31	-1,77%	-7,98%	13.596,89	11.818,70
S&P 500	2.644,85	0,03%	-1,09%	2.872,87	2.322,25
IBEX 35	9.393,10	-0,99%	-6,48%	11.184,40	9.328,70
NIKKEI 225	20.617,86	-4,51%	-9,43%	24.129,34	18.224,68

