

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

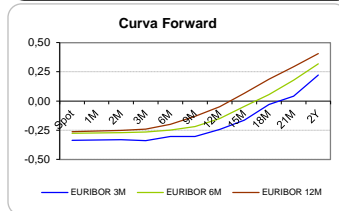
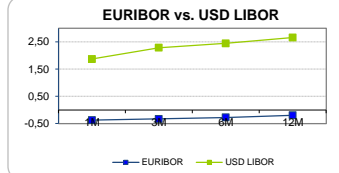
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RENTA FIXA

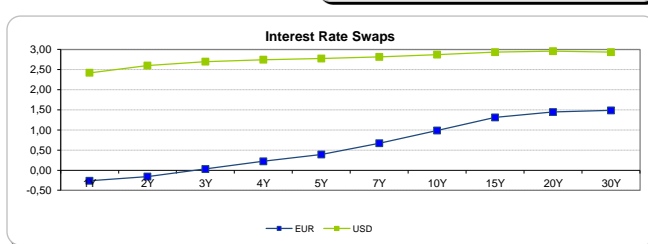
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3700	0	0	1M	1,8750	0	24	0,5029	-0,8037
3M	-0,3290	0	0	3M	2,2916	1	34	0,6569	-0,7362
6M	-0,2710	0	0	6M	2,4497	0	27	0,7755	-0,6526
12M	-0,1910	0	0	12M	2,6664	-1	21	0,9890	-0,5272

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2626	0	-1	-0,0498	0,8139	1,3260
2Y	-0,1560	-1	-4	0,1778	0,9665	1,4101
3Y	0,0300	-1	-6	0,3877	1,0848	1,4936
4Y	0,2210	-2	-7	0,5664	1,1870	1,5702
5Y	0,3910	-2	-9	0,7167	1,2788	1,6300
7Y	0,6720	-2	-11	0,9535	1,4380	1,7411
10Y	0,9890	-3	-13	1,2205	1,5997	1,8364
15Y	1,3100	-3	-15	1,4712	1,7226	1,8733
20Y	1,4470	-3	-16	1,5682	1,7412	1,8312
30Y	1,4850	-3	-16	1,5696	1,6815	1,7306

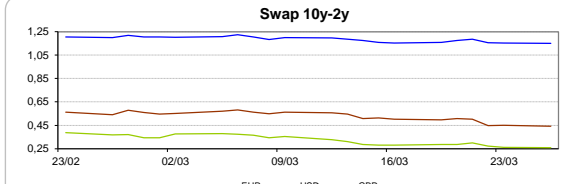
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4210	1	15	2,7914	2,8790	2,9062
2Y	2,6000	1	12	2,8421	2,8927	2,9178
3Y	2,6970	0	9	2,8240	2,8949	2,8930
4Y	2,7460	0	7	2,8676	2,8800	2,9155
5Y	2,7740	0	5	2,8603	2,8930	2,9707
7Y	2,8170	1	2	2,8700	2,9220	2,9770
10Y	2,8740	2	-1	2,9349	2,9580	2,9910
15Y	2,9350	3	-3	2,9350	2,9790	2,9920
20Y	2,9570	3	-4	2,9778	2,9630	2,9660
30Y	2,9330	3	-5	2,9389	2,9401	2,9360

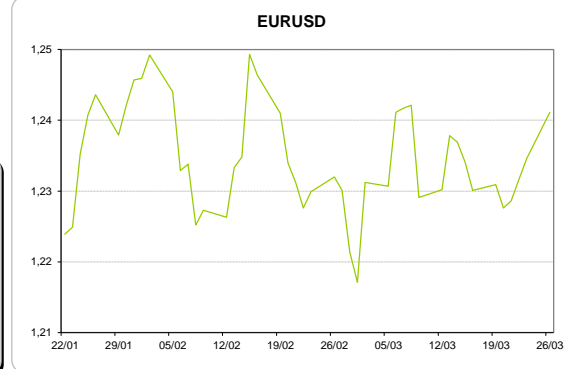
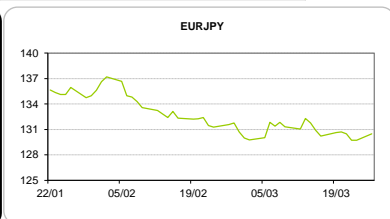
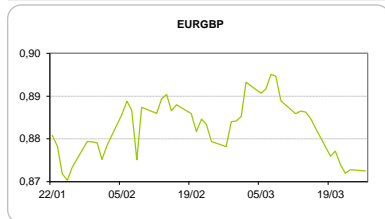


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	70,14	-0,31	2,85	OT 2Y	-0,135	0,01	-9,30
JETFUEL	657,13	1,73	-12,37	OT 5Y	0,406	0,01	-17,30
DIESEL	616,88	1,73	13,50	OT 10Y	1,717	0,00	-31,00
COBRE	6.649,00	-35,00	-435,00	BUND 10Y	0,083	-0,23	-21,40
ZINCO	3.219,50	14,00	-291,50	SCHATZ 2Y	0,021	0,23	-10,30
OURO	1.355,24	7,98	21,77	T-NOTE 10Y	3,544	0,83	-7,30
TRIGO	457,50	-2,75	-15,25	T-NOTE 2Y	2,762	1,55	-0,40
LICENÇA C02	12,95	0,34	3,32	GILT 10Y	1,625	-0,19	-11,10



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2411	0,53%	0,74%	1,2497	1,2589	1,2792
EUR/GBP	0,87248	0,04%	0,66%	0,8752	0,8782	0,8852
EUR/JPY	130,47	-0,56%	0,87%	130,47	130,47	130,47
EUR/CHF	1,1750	-0,41%	-1,67%	1,1738	1,1726	1,1706
EUR/BRL	4,1101	-0,44%	-3,39%	4,1715	4,2365	4,3659
EUR/PLN	4,2226	0,11%	-1,28%	4,2438	4,2655	4,3114



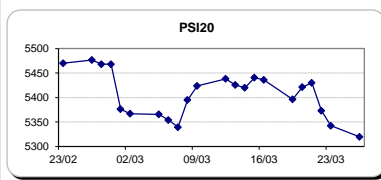
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2411	0,8725	130,47	1,1750	10,1915	7,4469	1,6017	1,61008	4,1101	9,5586
USD	0,8037	-	0,7029	105,075	0,9441	8,1905	5,9854	1,2916	1,2962	3,3057	7,6856

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	5,320	1,53	2,88
BANCO BPI	1,114	-1,76	-5,03
BCP	0,2741	-0,47	0,77
CORT. AMORIM	10,320	1,57	0,19
CTT	3,150	0,64	-10,18
EDP	2,951	0,48	2,29
EDP R	7,620	-0,13	9,37
GALP	15,055	-0,63	-1,76
J MARTINS	14,230	-1,28	-12,13
MOTA ENGIL	3,525	-4,47	-3,77
NOS	4,748	-0,54	-13,37
PHAROL	0,230	0,44	-8,00
NAVIGATOR	4,720	-0,42	11,01
REN	2,450	-0,08	-1,17
SEMAPA	18,520	-2,53	4,07
SONAE CAP.	0,919	-0,54	3,61
SONAE SGPS	1,113	-0,54	-1,15

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORI	1,57
ALTRI	1,53
CTT	0,64
EDP	0,48
PHAROL	0,44
GALP	-0,63
J MARTINS	-1,28
BANCO BPI	-1,76
SEMAPA	-2,53
MOTA ENGIL	-4,47



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.319,84	-0,42%	-1,27%	5.793,38	4.659,54
CAC40	5.066,28	-0,57%	-4,64%	5.567,03	4.971,07
ESTX 50 PR	3.278,72	-0,59%	-6,43%	3.708,82	3.261,86
XTRA DAX	11.787,26	-0,83%	-8,75%	13.596,89	11.726,62
S&P 500	2.619,37	1,16%	-2,07%	2.872,87	2.322,25
IBEX 35	9.381,00	-0,13%	-6,60%	11.184,40	9.328,70
NIKKEI 225	20.766,10	0,72%	-8,78%	24.129,34	18.224,68

