

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

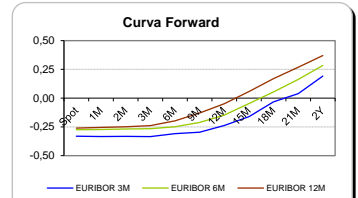
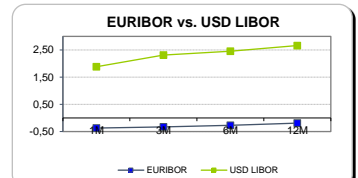
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RENTA FIXA

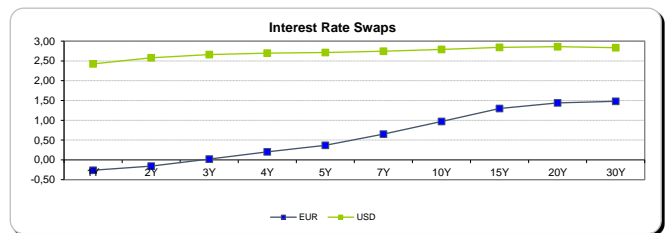
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,3720	0	0	1M	1,8831	0	21	0,5113
3M	-0,3280	0	0	3M	2,3118	0	29	0,7118
6M	-0,2700	0	0	6M	2,4524	1	23	0,8293
12M	-0,1900	0	0	12M	2,6626	0	16	1,0026
								-0,7856
								-0,7354
								-0,6508
								-0,5232

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2615	0	-1	-0,0495	0,7490	1,2550
2Y	-0,1560	1	-4	0,1600	0,8854	1,3480
3Y	0,0190	1	-6	0,3550	1,0080	1,4335
4Y	0,2040	1	-8	0,5197	1,1150	1,5120
5Y	0,3700	1	-10	0,6643	1,2120	1,5785
7Y	0,6510	1	-12	0,9055	1,3745	1,6850
10Y	0,9700	1	-12	1,1765	1,5503	1,7905
15Y	1,2980	2	-13	1,4324	1,6812	1,8315
20Y	1,4380	2	-13	1,5335	1,7049	1,7925
30Y	1,4800	2	-13	1,5400	1,6505	1,7035

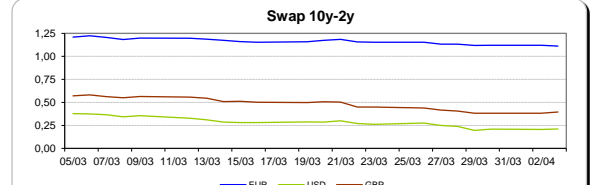
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,4240	3	10	2,7580	2,8050	2,7900
2Y	2,5810	4	4	2,7911	2,7940	2,7915
3Y	2,6590	4	-1	2,7800	2,7950	2,8075
4Y	2,6950	3	-4	2,7800	2,7840	2,8250
5Y	2,7140	3	-6	2,7850	2,7950	2,8881
7Y	2,7430	3	-9	2,7980	2,8265	2,8740
10Y	2,7890	2	-11	2,8380	2,8590	2,8900
15Y	2,8430	1	-13	2,8935	2,8800	2,8920
20Y	2,8600	1	-13	2,8585	2,8665	2,8670
30Y	2,8350	0	-13	2,8630	2,8180	2,8150

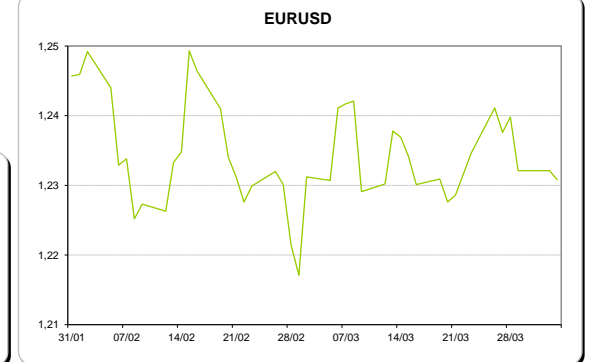
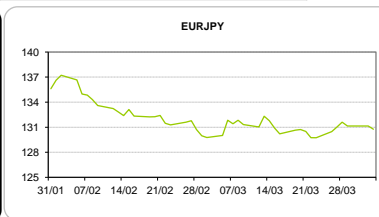
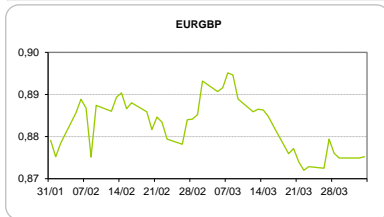


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	68,05	0,41	3,94	OT 2Y	-0,197	-0,01	-14,80
JETFUEL	665,25	6,10	24,50	OT 5Y	0,296	0,03	-30,50
DIESEL	622,50	7,00	41,62	OT 10Y	1,633	0,02	-35,40
COBRE	6.740,50	49,00	-217,00	BUND 10Y	0,052	0,91	-16,90
ZINCO	3.281,00	-12,00	-174,00	SCHATZ 2Y	0,023	1,15	-6,90
OURO	1.331,95	-9,30	9,20	T-NOTE 10Y	3,499	3,32	-8,00
TRIGO	461,75	15,50	-38,25	T-NOTE 2Y	2,739	3,50	-0,80
LICENÇA C02	13,29	0,01	3,15	GILT 10Y	1,535	0,48	-11,30



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2308	-0,11%	0,01%	1,2393	1,2483	1,2682
EUR/GBP	0,87523	-0,04%	1,77%	0,8778	0,8808	0,8877
EUR/JPY	130,76	0,30%	-0,57%	130,76	130,76	130,76
EUR/CHF	1,1761	-0,11%	-1,42%	1,1749	1,1737	1,1714
EUR/BRL	4,0733	0,06%	-1,77%	4,1346	4,1985	4,3262
EUR/PLN	4,1986	0,32%	-0,22%	4,2196	4,2418	4,2882



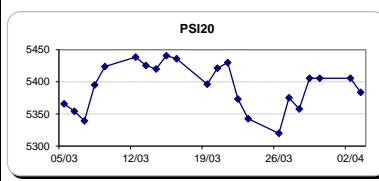
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2308	0,8752	130,76	1,1761	10,2901	7,4501	1,5694	1,59746	4,0733	9,6252
USD	0,8148	-	0,7123	106,555	0,9586	8,3746	6,0704	1,2803	1,3028	3,3161	7,8328

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	5,380	-0,74	4,04
BANCO BPI	1,160	1,75	-1,11
BCP	0,2660	-2,21	-2,21
CORT. AMORIM	10,720	3,08	4,08
CTT	3,054	-2,37	-12,92
EDP	3,090	0,06	7,11
EDP R	8,000	0,50	14,83
GALP	15,275	-0,20	-0,33
J MARTINS	14,615	-1,28	-9,76
MOTA ENGIL	3,245	-0,76	-11,41
NOS	4,800	0,21	-12,42
PHAROL	0,225	-1,32	-10,00
NAVIGATOR	4,756	-0,67	11,85
REN	2,526	0,72	1,90
SEMAPA	18,400	-0,65	3,40
SONAE CAP.	0,918	-1,08	3,49
SONAE SGPS	1,097	0,18	-2,58

Maiores ganhos/perdas	
Título	Variação %
CORT. AMORIM	3,08
BANCO BPI	1,75
REN	0,72
EDP R	0,50
NOS	0,21
SONAE CAP.	-1,08
J MARTINS	-1,28
PHAROL	-1,32
BCP	-2,21
CTT	-2,37



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.383,58	-0,41%	-0,09%	5.793,38	4.871,47
CAC40	5.152,12	-0,29%	-3,02%	5.567,03	4.980,41
ESTX 50 PR	3.355,72	-0,16%	-4,21%	3.708,82	3.261,86
XTRA DAX	12.029,40	-0,51%	-6,83%	13.596,89	11.726,62
S&P 500	2.601,24	0,74%	-2,71%	2.872,87	2.328,95
IBEX 35	9.566,40	-0,32%	-4,73%	11.184,40	9.327,60
NIKKEI 225	21.292,29	-0,45%	-6,47%	24.129,34	18.224,68

