

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

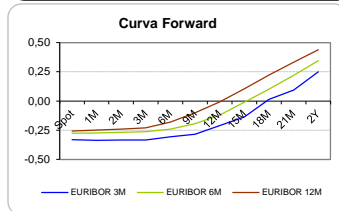
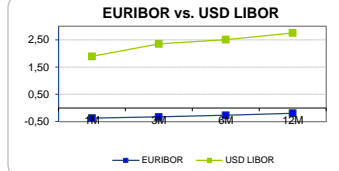
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RENTA FIXA

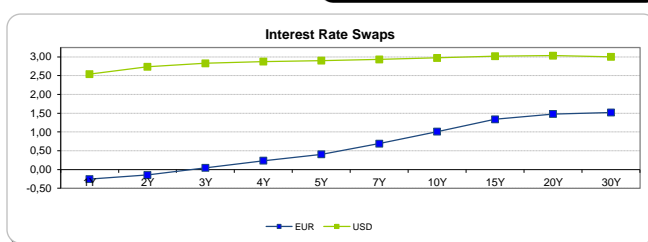
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3720	0	0	1M	1,8970	0	4	0,5315	-0,7862
3M	-0,3280	0	0	3M	2,3592	0	11	0,7543	-0,7312
6M	-0,2700	0	0	6M	2,5113	0	10	0,8588	-0,6500
12M	-0,1890	0	0	12M	2,7603	0	11	1,0230	-0,5182

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,2555	0	1	-0,0108	0,8396	1,3600
2Y	-0,1430	0	0	0,2131	0,9820	1,4555
3Y	0,0450	1	0	0,4205	1,1070	1,5430
4Y	0,2360	1	-1	0,5948	1,2165	1,6112
5Y	0,4070	1	-1	0,7456	1,3150	1,6873
7Y	0,6890	2	-2	0,9931	1,4800	1,7930
10Y	1,0120	3	-2	1,2685	1,6509	1,8900
15Y	1,3380	3	-1	1,5272	1,7846	1,9315
20Y	1,4780	3	-1	1,6263	1,8033	1,8915
30Y	1,5190	3	-1	1,6303	1,7445	1,7970

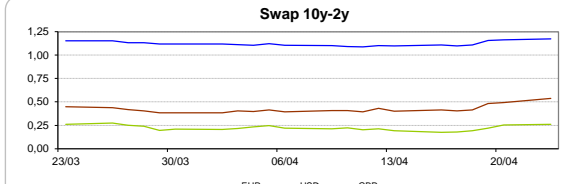
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,75
Reino Unido	0,50
Japão	0,10
Canadá	1,25
Suíça	-0,75
China	5,75
Brasil	6,50
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	2,5410	1	11	2,9539	3,0460	3,0360
2Y	2,7340	2	10	2,9700	3,0430	3,0358
3Y	2,8290	2	9	2,9970	3,0225	3,0450
4Y	2,8740	3	8	3,0288	3,0360	3,0540
5Y	2,8990	3	7	3,0346	3,0450	3,0952
7Y	2,9310	4	6	3,0448	3,0831	3,0830
10Y	2,9720	4	5	3,0500	3,0770	3,0890
15Y	3,0180	4	4	3,0680	3,0800	3,0830
20Y	3,0320	4	4	3,0660	3,0891	3,0600
30Y	3,0020	4	3	3,0393	3,0369	3,0236

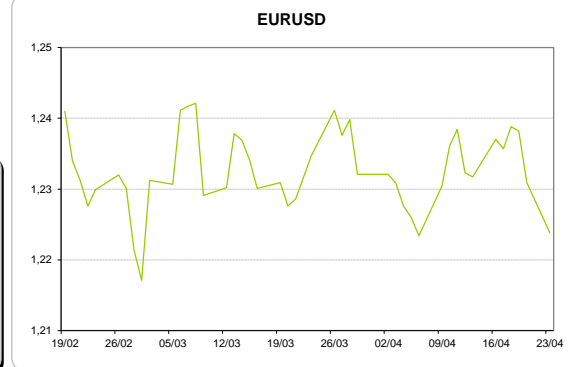
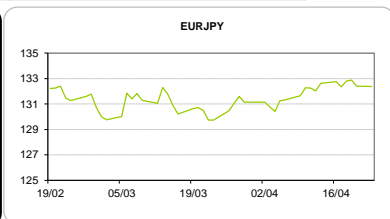
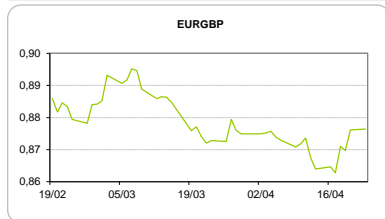


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	74,29	0,23	4,48	OT 2Y	-0,147	0,02	-0,40
JETFUEL	700,75	4,75	45,35	OT 5Y	0,594	0,01	16,80
DIESEL	651,00	5,00	35,85	OT 10Y	1,696	0,04	-5,80
COBRE	6.982,50	8,00	237,00	BUND 10Y	0,170	2,83	9,10
ZINCO	3.232,50	9,50	28,00	SCHATZ 2Y	0,067	0,92	4,90
OURO	1.323,41	-12,19	-23,84	T-NOTE 10Y	3,673	2,36	12,80
TRIGO	475,50	-1,75	-1,00	T-NOTE 2Y	2,887	0,78	12,10
LICENÇA C02	12,89	-0,16	0,28	GILT 10Y	1,690	3,41	9,00



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,2238	-0,58%	-0,87%	1,2324	1,2416	1,2621
EUR/GBP	0,8764	-0,04%	-0,41%	0,8788	0,8817	0,8882
EUR/JPY	132,38	0,02%	-1,99%	132,38	132,38	132,38
EUR/CHF	1,1948	0,27%	-2,07%	1,1937	1,1925	1,1906
EUR/BRL	4,206	-0,31%	-2,72%	4,2683	4,3287	4,4545
EUR/PLN	4,2042	-0,75%	0,55%	4,2259	4,2491	4,2958



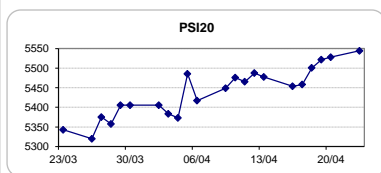
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,2238	0,8764	132,38	1,1948	10,3902	7,4479	1,5694	1,60508	4,2060	9,6334
USD	0,8180	-	0,7168	108,46	0,9771	8,4969	6,0927	1,2828	1,3123	3,4387	7,8789

ACCIONISTA

TITULO	Cotação	1D %	YTD %
ALTRI	6,010	1,86	16,23
BANCO BPI	1,210	5,58	3,15
BCP	0,2909	0,73	6,95
CORT. AMORIM	11,100	-1,77	7,77
CTT	3,028	-0,59	-13,66
EDP	3,213	0,25	11,37
EDP R	7,930	0,32	13,82
GALP	16,245	1,85	6,00
J MARTINS	14,045	-1,09	-13,28
MOTA ENGIL	3,620	1,83	-1,17
NOS	4,930	-0,40	-10,05
PHAROL	0,227	6,32	-9,20
NAVIGATOR	4,788	0,38	12,61
REN	2,564	0,08	3,43
SEMAPA	18,300	-0,76	2,84
SONAE CAP.	1,000	-0,60	12,74
SONAE SGPS	1,148	0,53	1,95

Maiores ganhos/perdas	
Título	Varição %
PHAROL	6,32
BANCO BPI	5,58
ALTRI	1,86
GALP	1,85
MOTA ENGIL	1,83
CTT	-0,59
SONAE CAP.	-0,60
SEMAPA	-0,76
J MARTINS	-1,09
CORT. AMORI	-1,77



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	5.544,44	0,30%	2,90%	5.793,38	4.871,47
CAC40	5.438,55	0,48%	2,37%	5.567,03	4.995,07
ESTX 50 PR	3.513,06	0,54%	0,26%	3.708,82	3.261,86
XTRA DAX	12.572,39	0,25%	-2,67%	13.596,89	11.726,62
S&P 500	2.674,39	0,14%	0,01%	2.872,87	2.344,51
IBEX 35	9.922,00	0,38%	-1,21%	11.184,40	9.327,60
NIKKEI 225	22.088,04	-0,33%	-2,97%	24.129,34	18.840,13

