

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

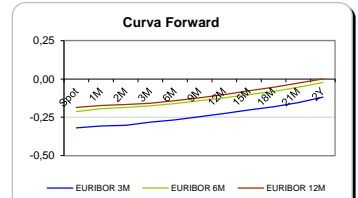
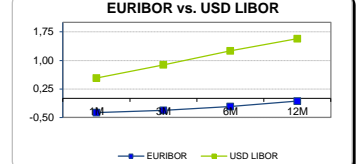
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RENTA FIXA

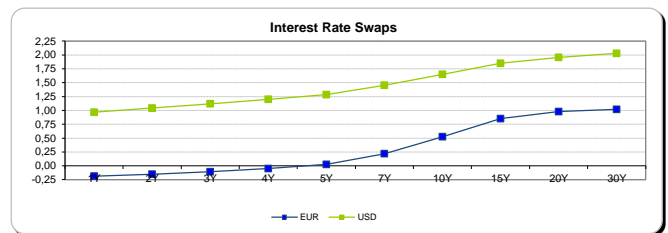
INTERBANK OFFERED RATES								
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR
1M	-0,3740	0	0	1M	0,5353	0	1	0,2613
3M	-0,3120	0	-1	3M	0,8868	0	1	0,4036
6M	-0,2110	0	-1	6M	1,2516	1	-1	0,5626
12M	-0,0700	0	-1	12M	1,5684	1	-2	0,8093
								-0,7884
								-0,7312
								-0,6500
								-0,4948

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1860	0	1	-0,1029	0,1613	0,6251
2Y	-0,1520	0	5	-0,0512	0,2648	0,7630
3Y	-0,1070	0	8	0,0192	0,3846	0,8862
4Y	-0,0510	0	10	0,1062	0,5134	0,9961
5Y	0,0240	0	11	0,2091	0,6352	1,0833
7Y	0,2200	1	13	0,4369	0,8480	1,2244
10Y	0,5250	1	13	0,7301	1,0532	1,3380
15Y	0,8510	0	12	0,9933	1,1983	1,3751
20Y	0,9790	0	11	1,0903	1,2290	1,3394
30Y	1,0190	0	10	1,1050	1,1922	1,2571

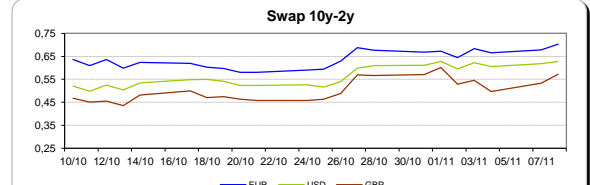
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	0,50
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	14,00
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	0,9650	0	0	1,1962	1,5710	1,8880
2Y	1,0420	-1	-1	1,2894	1,6595	1,9550
3Y	1,1190	-1	1	1,3813	1,7210	1,9455
4Y	1,2010	-1	4	1,4709	1,7950	2,0550
5Y	1,2830	-1	6	1,5557	1,8590	2,1162
7Y	1,4530	-2	11	1,6870	1,9570	2,1490
10Y	1,6500	-2	15	1,8430	2,0550	2,1990
15Y	1,8510	-2	18	1,9920	2,0850	2,1865
20Y	1,9570	-2	19	2,0640	2,1750	2,1885
30Y	2,0300	-2	20	2,1050	2,1205	2,2220

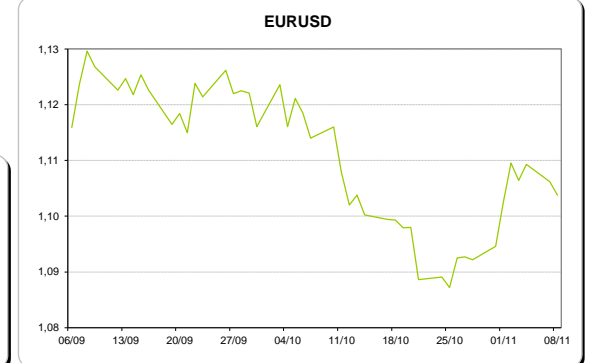
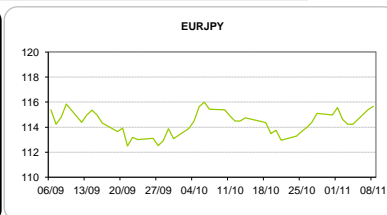
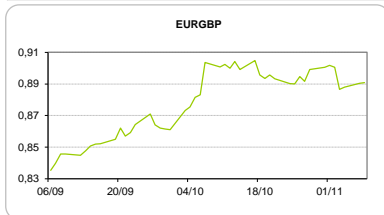


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	46,09	-0,06	-6,45	OT 2Y	0,315	-0,01	-8,60
JETFUEL	422,00	0,50	-47,00	OT 5Y	1,844	-0,01	-24,70
DIESEL	426,00	0,75	-47,50	OT 10Y	3,222	-0,01	-35,70
COBRE	5.100,00	107,00	320,00	BUND 10Y	-0,133	3,78	15,70
ZINCO	2.455,50	19,50	136,75	SCHATZ 2Y	0,005	0,69	4,90
OURO	1.276,32	-5,33	19,39	T-NOTE 10Y	2,631	3,82	6,00
TRIGO	417,25	7,25	22,50	T-NOTE 2Y	1,378	3,76	-2,70
LICENÇA C02	6,14	-0,09	0,45	GILT 10Y	1,285	4,12	23,90



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,1038	-0,22%	-1,09%	1,1085	1,1130	1,1228
EUR/GBP	0,8908	-0,05%	1,10%	0,8928	0,8949	0,8993
EUR/JPY	115,66	-0,22%	-0,23%	115,66	115,66	115,66
EUR/CHF	1,0767	-0,08%	1,67%	1,0753	1,0736	1,0708
EUR/BRL	3,5062	0,92%	1,87%	3,6210	3,7185	3,9167
EUR/PLN	4,3285	0,02%	-1,46%	4,3551	4,3795	4,4268



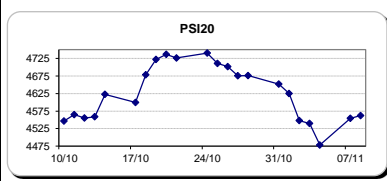
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,1038	0,8909	115,66	1,0767	9,9424	7,4419	1,4711	1,42668	3,5062	9,0788
USD	0,9051	-	0,8065	104,78	0,9748	9,0023	6,7362	1,3341	1,2958	3,1919	8,2174

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	3,171	-0,35	-33,52
BANCO BPI	1,129	0,00	3,48
BCP	1,160	-1,62	-68,37
MONTEPIO	0,437	0,00	-33,28
CORT. AMORIM	8,107	-1,15	36,30
CTT	6,300	0,02	-28,85
EDP	2,930	0,38	-11,77
EDP R	6,454	0,39	-10,98
GALP	12,000	0,25	11,94
J MARTINS	15,760	-0,25	31,39
MOTA ENGIL	1,810	2,32	-5,97
NOS	5,890	0,79	-18,71
PHAROL	0,242	-1,63	12,00
NAVIGATOR	2,634	0,34	-24,54
REN	2,660	0,76	-4,39
SEMAPA	11,580	0,78	-8,78
SONAE CAP.	0,711	-0,97	39,41
SONAE SGPS	0,718	0,84	-31,49
-	-	-	-
-	-	-	-
-	-	-	-

Maiores ganhos/perdas	
Título	Variação %
MOTA ENGIL	2,32
SONAE SGPS	0,84
NOS	0,79
SEMAPA	0,78
REN	0,76
ALTRI	-0,35
SONAE CAP.	-0,97
CORT. AMORIM	-1,15
BCP	-1,62
PHAROL	-1,63



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.562,14	0,18%	-14,14%	5.558,71	4.175,28
CAC40	4.476,89	0,35%	-3,45%	5.011,65	3.892,46
ESTX 50 PR	3.023,43	0,47%	-7,47%	3.524,04	2.672,73
XTRA DAX	10.482,32	0,24%	-2,43%	11.430,87	8.699,29
S&P 500	2.138,85	0,34%	4,64%	2.193,81	1.810,10
IBEX 35	8.937,00	0,20%	-6,36%	10.500,30	7.579,80
NIKKEI 225	17.171,38	-0,03%	-9,78%	20.012,40	14.864,01

