

AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS

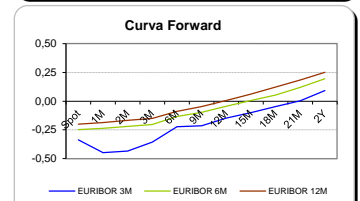
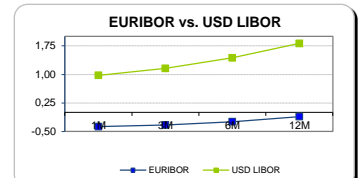
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RENTA FIXA

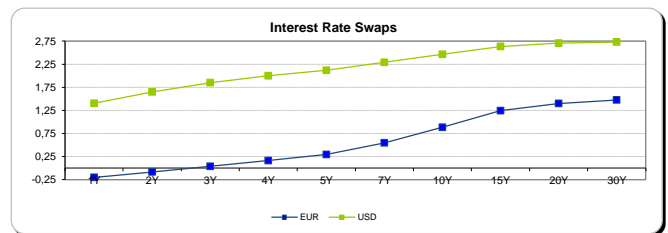
INTERBANK OFFERED RATES									
EURIBOR	FIXING	1D (bps)	1M (bps)	USD LIBOR	LAST PRICE	1D (bps)	1M (bps)	GBP LIBOR	CHF LIBOR
1M	-0,3730	0	0	1M	0,9772	0	20	0,2564	-0,7920
3M	-0,3300	0	0	3M	1,1562	0	10	0,3431	-0,7280
6M	-0,2420	0	0	6M	1,4338	0	7	0,4984	-0,6646
12M	-0,1060	0	1	12M	1,8154	0	7	0,7398	-0,4986

INTEREST RATE SWAPS						
EUR	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	-0,1990	-1	1	0,0051	0,4757	1,0110
2Y	-0,0820	1	7	0,1279	0,6310	1,1309
3Y	0,0390	1	11	0,2524	0,7570	1,2256
4Y	0,1650	2	14	0,3819	0,8811	1,3324
5Y	0,2950	2	15	0,5051	0,9850	1,4260
7Y	0,5480	2	14	0,7367	1,1876	1,5660
10Y	0,8840	2	11	1,0350	1,4056	1,6900
15Y	1,2450	2	7	1,3276	1,5681	1,7433
20Y	1,3990	2	5	1,4363	1,6041	1,7196
30Y	1,4770	2	3	1,4720	1,5828	1,6569

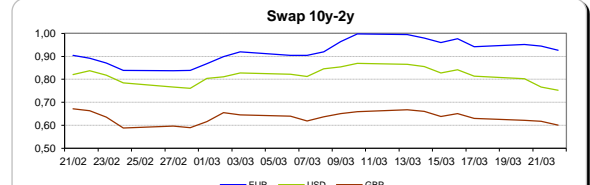
Taxa de Referência Banco Central	
Zona Euro	0,00
EUA	1,00
Reino Unido	0,25
Japão	0,10
Canadá	0,50
Suíça	-0,75
China	5,75
Brasil	12,25
Austrália	1,50
Índia	4,00



INTEREST RATE SWAPS				FORWARDS		
USD	FIXING	1D (bps)	1M (bps)	1Y	3Y	5Y
1Y	1,4030	1	11	1,8383	2,3538	2,5794
2Y	1,6510	0	10	1,9520	2,4164	2,6241
3Y	1,8510	0	11	2,1139	2,4704	2,6240
4Y	2,0000	-1	10	2,2029	2,5182	2,6942
5Y	2,1160	-1	11	2,2752	2,5595	2,7248
7Y	2,2890	-1	10	2,3896	2,6309	2,7792
10Y	2,4650	-1	10	2,5161	2,7079	2,8168
15Y	2,6340	0	10	2,6307	2,7600	2,7765
20Y	2,7050	0	10	2,6759	2,7718	2,7595
30Y	2,7320	0	10	2,6809	2,6950	2,7692

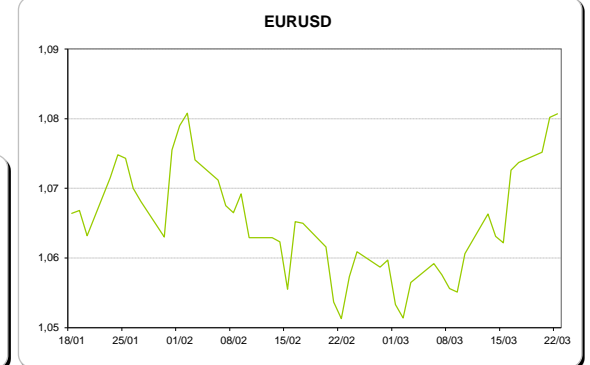
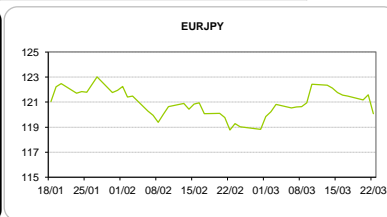
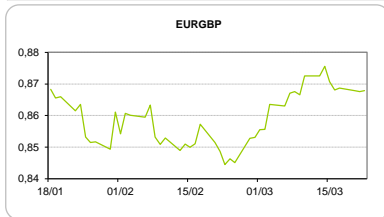


COMMODITIES	Last	Var. 1D	Var. 1M	BONDS	YIELD	1D (bps)	1M (bps)
BRENT	50,47	-0,49	-5,57	OT 2Y	0,628	-0,01	58,60
JETFUEL	461,25	-0,75	-40,75	OT 5Y	2,394	-0,03	53,80
DIESEL	463,75	-0,75	-40,50	OT 10Y	4,155	-0,06	16,50
COBRE	5.771,00	-104,00	-284,00	BUND 10Y	-0,017	-5,04	8,60
ZINCO	2.820,00	-35,25	-55,25	SCHATZ 2Y	-0,089	-2,52	6,20
OURO	1.249,37	4,79	11,82	T-NOTE 10Y	3,126	-2,41	-3,70
TRIGO	423,75	-2,75	-32,25	T-NOTE 2Y	1,824	-2,66	-1,90
LICENÇA C02	4,97	0,03	-0,10	GILT 10Y	1,146	-7,99	-15,70



CAMBIAL

CAMBIAL	Fixing	Var. 1D	Var. 1M	FW 3M	FW 6M	FW 12M
EUR/USD	1,0807	0,05%	2,80%	1,0857	1,0909	1,1026
EUR/GBP	0,8679	-0,04%	-2,70%	0,8698	0,8717	0,8758
EUR/JPY	120,07	1,26%	-1,07%	120,07	120,07	120,07
EUR/CHF	1,0704	0,37%	-0,34%	1,0692	1,0678	1,0649
EUR/BRL	3,3442	-0,19%	-3,18%	3,4318	3,5139	3,6646
EUR/PLN	4,2740	0,07%	0,58%	4,2975	4,3203	4,3665



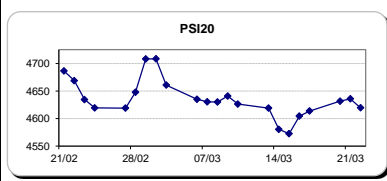
FIXINGS CONTRA USD e EUR

	EUR	USD	GBP	JPY	CHF	SEK	DKK	CAD	AUD	BRL	NOK
EUR	-	1,0807	0,8679	120,07	1,0704	9,5086	7,4381	1,4427	1,40843	3,3442	9,1547
USD	0,9243	-	0,8035	110,97	0,9889	8,7777	6,8749	1,3373	1,3034	3,0945	8,4587

ACCIONISTA

TÍTULO	Cotação	1D %	YTD %
ALTRI	4,140	-0,02	7,14
BANCO BPI	1,060	0,00	-6,28
BCP	0,1654	-1,72	-10,33
MONTEPIO	0,428	-0,93	1,66
CORT. AMORIM	10,000	-0,70	17,65
CTT	4,790	-0,81	-25,68
EDP	2,922	0,79	0,97
EDP R	6,120	0,00	1,39
GALP	13,425	0,41	-5,39
J MARTINS	15,480	-0,45	5,02
MOTA ENGIL	1,710	-0,35	6,21
NOS	4,918	-0,26	-12,77
PHAROL	0,372	-2,62	79,71
NAVIGATOR	3,600	0,14	10,26
REN	2,650	-1,08	-1,78
SEMAPA	13,405	0,00	0,04
SONAE CAP.	0,770	-0,52	2,94
SONAE SGPS	0,864	-0,80	-1,14

Maiores ganhos/perdas	
Título	Variação %
EDP	0,79
GALP	0,41
NAVIGATOR	0,14
CTT	-0,81
MONTEPIO	-0,93
REN	-1,08
BCP	-1,72
PHAROL	-2,62



ÍNDICE	Last	Var. 1D	YTD%	MAX Anual	MIN Anual
PSI 20	4.619,64	-0,35%	-1,27%	5.215,26	4.175,28
CAC40	4.994,70	-0,15%	2,72%	5.054,91	3.955,98
ESTX 50 PR	3.420,70	-0,26%	3,96%	3.471,50	2.678,27
XTRA DAX	11.904,12	-0,48%	3,68%	12.156,44	9.214,10
S&P 500	2.341,99	-0,09%	4,61%	2.400,98	1.991,68
IBEX 35	10.229,30	0,17%	9,38%	10.334,70	7.579,80
NIKKEI 225	19.041,38	-2,13%	-0,38%	19.668,01	14.864,01

